

1st Quarter, 2023

January 2023

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 |
|------------------------------|--|---------------------|---|----------------------------------|--|-----------------------------------|--|--------------------|--|
| 676 | 100.00 | 588 | 86.98 | 12 | 1.78 | | 65 | 9.62 | 1.63 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--|------------------------|---------------------------|---------------|------------------|----------------------------|----------------------------|--------------------------------|-----------------------------------|--------------|-----------------|---|---|---|---|---|---|---|---|
| Citadel Securities LLC(CDRG) | 229 | 30.49 | 209 | 35.54 | 3 | | 27.27 | 9 | 6.47 | 8 | 61.54 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| VIRTU Americas, LLC(NITE) | 168 | 22.37 | 156 | 26.53 | 3 | | 27.27 | 6 | 4.32 | 3 | 23.08 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G1 Execution Services, LLC(ETMM) | 147 | 19.57 | 140 | 23.81 | 2 | | 18.18 | 5 | 3.60 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jane Street Capital, LLC(INST) | 70 | 9.32 | 67 | 11.39 | 1 | | 9.09 | 2 | 1.44 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 68 | 9.05 | 0 | 0.00 | 2 | | 18.18 | 66 | 47.48 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Cboe EDGX US Equities Exchange(EDGX) | 27 | 3.60 | 0 | 0.00 | 0 | | 0.00 | 27 | 19.42 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 20 | 2.66 | 0 | 0.00 | 0 | | 0.00 | 20 | 14.39 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SOHO) | 11 | 1.46 | 11 | 1.87 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| StoneX Financial INC.(INTL) | 4 | 0.53 | 4 | 0.68 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Members Exchange(MEMX) | 4 | 0.53 | 0 | 0.00 | 0 | | 0.00 | 4 | 2.88 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

January 2023

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 |
|------------------------------|--|---------------------|---|----------------------------------|--|-----------------------------------|--|--------------------|--|
| 1,618 | 100.00 | 1,405 | 86.84 | 54 | 3.34 | | 146 | 9.02 | 0.80 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--|------------------------|---------------------------|---------------|------------------|----------------------------|----------------------------|--------------------------------|-----------------------------------|--------------|-----------------|---|---|---|---|---|---|---|---|
| Citadel Securities LLC(CDRG) | 555 | 33.04 | 529 | 37.68 | 10 | | 18.52 | 6 | 3.14 | 10 | 32.26 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| VIRTU Americas, LLC(NITE) | 430 | 25.60 | 366 | 26.07 | 28 | | 51.85 | 34 | 17.80 | 2 | 6.45 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G1 Execution Services, LLC(ETMM) | 363 | 21.61 | 346 | 24.64 | 10 | | 18.52 | 7 | 3.66 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jane Street Capital, LLC(INST) | 115 | 6.85 | 109 | 7.76 | 4 | | 7.41 | 2 | 1.05 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Cboe EDGX US Equities Exchange(EDGX) | 61 | 3.63 | 0 | 0.00 | 0 | | 0.00 | 61 | 31.94 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 33 | 1.96 | 0 | 0.00 | 0 | | 0.00 | 33 | 17.28 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SOHO) | 29 | 1.73 | 26 | 1.85 | 1 | | 1.85 | 2 | 1.05 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 27 | 1.61 | 0 | 0.00 | 1 | | 1.85 | 26 | 13.61 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Instinet | 18 | 1.07 | 0 | 0.00 | 0 | | 0.00 | 0 | 0.00 | 18 | 58.06 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BlockCross(BLKK) | 17 | 1.01 | 17 | 1.21 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| StoneX Financial INC.(INTL) | 17 | 1.01 | 17 | 1.21 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

January 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 458 | 100.00 | 195 | 42.58 | 77 | 16.81 | 159 | 34.72 | 27 | 5.90 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDRG) | | 185 | 39.45 | 93 | 47.69 | 37 | 49.33 | 55 | 31.98 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Susquehanna Capital Group(SUSQ) | | 110 | 23.45 | 57 | 29.23 | 19 | 25.33 | 7 | 4.07 | 27 | 100.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Wolverine Execution Services LLC(WCXN) | | 79 | 16.84 | 8 | 4.10 | 2 | 2.67 | 69 | 40.12 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dash Financial Technologies LLC(DASH) | | 73 | 15.57 | 25 | 12.82 | 12 | 16.00 | 36 | 20.93 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Morgan Stanley & Company LLC(MSCO) | | 22 | 4.69 | 12 | 6.15 | 5 | 6.67 | 5 | 2.91 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

February 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 558 | 100.00 | 495 | 88.71 | 18 | 3.23 | 41 | 7.35 | 4 | 0.72 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDRG) | | 210 | 33.55 | 193 | 36.28 | 7 | 35.00 | 8 | 11.43 | 2 | 50.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| VIRTU Americas, LLC(NITE) | | 175 | 27.96 | 151 | 28.38 | 8 | 40.00 | 14 | 20.00 | 2 | 50.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G1 Execution Services, LLC(ETMM) | | 126 | 20.13 | 123 | 23.12 | 1 | 5.00 | 2 | 2.86 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jane Street Capital, LLC(JNST) | | 51 | 8.15 | 44 | 8.27 | 4 | 20.00 | 3 | 4.29 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | | 27 | 4.31 | 0 | 0.00 | 0 | 0.00 | 27 | 38.57 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SOHO) | | 15 | 2.40 | 13 | 2.44 | 0 | 0.00 | 2 | 2.86 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Cboe EDGX US Equities Exchange(EDGX) | | 9 | 1.44 | 0 | 0.00 | 0 | 0.00 | 9 | 12.86 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| StoneX Financial INC.(INTL) | | 7 | 1.12 | 7 | 1.32 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | | 4 | 0.64 | 0 | 0.00 | 0 | 0.00 | 4 | 5.71 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Members Exchange(MEMX) | | 1 | 0.16 | 0 | 0.00 | 0 | 0.00 | 1 | 1.43 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

February 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 1,583 | 100.00 | 1,342 | 84.78 | 53 | 3.35 | 180 | 11.37 | 8 | 0.51 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|----------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDRG) | | 582 | 31.68 | 547 | 36.27 | 13 | 24.07 | 18 | 7.23 | 4 | 15.38 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| VIRTU Americas, LLC(NITE) | | 466 | 25.37 | 407 | 26.99 | 29 | 53.70 | 27 | 10.84 | 3 | 11.54 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G1 Execution Services, LLC(ETMM) | | 385 | 20.96 | 364 | 24.14 | 7 | 12.96 | 14 | 5.62 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jane Street Capital, LLC(JNST) | | 156 | 8.49 | 147 | 9.75 | 2 | 3.70 | 7 | 2.81 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | | | | | | | | | | | | | | | | | | |
|--------------------------------------|----|------|----|------|---|------|----|-------|----|-------|---|---|---|---|---|---|---|---|
| Cboe EDGX US Equities Exchange(EDGX) | 82 | 4.46 | 0 | 0.00 | 0 | 0.00 | 82 | 32.93 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 44 | 2.40 | 0 | 0.00 | 0 | 0.00 | 44 | 17.67 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SOHO) | 29 | 1.58 | 23 | 1.53 | 2 | 3.70 | 4 | 1.61 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 27 | 1.47 | 0 | 0.00 | 0 | 0.00 | 27 | 10.84 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Members Exchange(MEMX) | 19 | 1.03 | 0 | 0.00 | 0 | 0.00 | 19 | 7.63 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Instinet BlockCross(BLKK) | 18 | 0.98 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 18 | 69.23 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

February 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 364 | 100.00 | 152 | 41.76 | 58 | 15.93 | 126 | 34.62 | 28 | 7.69 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDRG) | 148 | 38.05 | 79 | 49.38 | 28 | 45.90 | 38 | 27.14 | 3 | 10.71 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Susquehanna Capital Group(SUSQ) | 91 | 23.39 | 49 | 30.63 | 15 | 24.59 | 4 | 2.86 | 23 | 82.14 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Wolverine Execution Services LLC(WEXX) | 69 | 17.74 | 3 | 1.88 | 4 | 6.56 | 62 | 44.29 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dash Financial Technologies LLC(DASH) | 61 | 15.68 | 20 | 12.50 | 12 | 19.67 | 27 | 19.29 | 2 | 7.14 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Morgan Stanley & Company LLC(MSCO) | 20 | 5.14 | 9 | 5.63 | 2 | 3.28 | 9 | 6.43 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

March 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 769 | 100.00 | 662 | 86.09 | 16 | 2.08 | 83 | 10.79 | 8 | 1.04 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDRG) | 281 | 33.18 | 258 | 39.03 | 7 | 41.18 | 13 | 8.18 | 3 | 30.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| VIRTU Americas, LLC(NITE) | 227 | 26.80 | 191 | 28.90 | 9 | 52.94 | 22 | 13.84 | 5 | 50.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G1 Execution Services, LLC(ETMM) | 150 | 17.71 | 140 | 21.18 | 0 | 0.00 | 10 | 6.29 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jane Street Capital, LLC(JNST) | 52 | 6.14 | 49 | 7.41 | 0 | 0.00 | 3 | 1.89 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 41 | 4.84 | 0 | 0.00 | 0 | 0.00 | 41 | 25.79 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 39 | 4.60 | 0 | 0.00 | 1 | 5.88 | 38 | 23.90 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Cboe EDGX US Equities Exchange(EDGX) | 25 | 2.95 | 0 | 0.00 | 0 | 0.00 | 25 | 15.72 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SOHO) | 15 | 1.77 | 15 | 2.27 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Members Exchange(MEMX) | 7 | 0.83 | 0 | 0.00 | 0 | 0.00 | 7 | 4.40 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| StoneX Financial INC.(INTL) | 5 | 0.59 | 5 | 0.76 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

March 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 1,391 | 100.00 | 1,249 | 89.79 | 49 | 3.52 | 81 | 5.82 | 12 | 0.86 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDO) | | 505 | 34.88 | 478 | 38.27 | 7 | 14.29 | 10 | 8.33 | 10 | 33.33 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| VIRTU Americas, LLC(NITE) | | 394 | 27.21 | 346 | 27.70 | 31 | 63.27 | 15 | 12.50 | 2 | 6.67 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G1 Execution Services, LLC(ETMM) | | 286 | 19.75 | 270 | 21.62 | 9 | 18.37 | 7 | 5.83 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jane Street Capital, LLC(INST) | | 123 | 8.49 | 121 | 9.69 | 2 | 4.08 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Cboe EDGX US Equities Exchange(EDGX) | | 23 | 1.59 | 0 | 0.00 | 0 | 0.00 | 23 | 19.17 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | | 23 | 1.59 | 0 | 0.00 | 0 | 0.00 | 23 | 19.17 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Instinet BlockCross(BLIX) | | 19 | 1.31 | 1 | 0.08 | 0 | 0.00 | 0 | 0.00 | 18 | 60.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | | 18 | 1.24 | 0 | 0.00 | 0 | 0.00 | 18 | 15.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SOHO) | | 18 | 1.24 | 18 | 1.44 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Members Exchange(MEMX) | | 16 | 1.10 | 0 | 0.00 | 0 | 0.00 | 16 | 13.33 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

March 2023

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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 397 | 100.00 | 145 | 36.52 | 67 | 16.88 | 152 | 38.29 | 33 | 8.31 |

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(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) | Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(cents per hundred shares) |
|--|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|---|--|---|--|---|---|--|
| Citadel Securities LLC(CDO) | | 169 | 42.57 | 65 | 47.45 | 33 | 51.56 | 70 | 42.94 | 1 | 3.03 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Susquehanna Capital Group(SUSQ) | | 101 | 25.44 | 40 | 29.20 | 22 | 34.38 | 7 | 4.29 | 32 | 96.97 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Wolverine Execution Services LLC(WEXX) | | 63 | 15.87 | 8 | 5.84 | 1 | 1.56 | 54 | 33.13 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dash Financial Technologies LLC(DASH) | | 50 | 12.59 | 14 | 10.22 | 7 | 10.94 | 29 | 17.79 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Morgan Stanley & Company LLC(MSCO) | | 14 | 3.53 | 10 | 7.30 | 1 | 1.56 | 3 | 1.84 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |