Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

July 2022

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	67.27%	0%	32.73%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
#N/A	0.00%	0.00%	0.00%	0.00%	0.00%								
NEW YORK STOCK EXCHANG E, INC. (XNYS)	23.64%	9.09%	0.00%	14.55%	0.00%								
INVESTOR S EXCHANG E (IEXG)	9.09%	7.27%	0.00%	1.82%	0.00%								
NASDAQ - ALL	5.45%	1.82%	0.00%	3.64%	0.00%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
MARKETS (XNAS)													
CITADEL SECURITIE S (CDED)	5.45%	1.82%	0.00%	3.64%	0.00%								
MEMX LLC EQUITIES (MEMX)	3.64%	0.00%	0.00%	3.64%	0.00%								
NASDAQ OMX PSX (XPSX)	1.82%	0.00%	0.00%	1.82%	0.00%								
POSIT (ITGI)	1.82%	1.82%	0.00%	0.00%	0.00%								
CBOE EDGA U.S. EQUITIES EXCHANG E (EDGA)	1.82%	0.00%	0.00%	1.82%	0.00%								
CBOE BYX U.S. EQUITIES EXCHANG E (BATY)	1.82%	0.00%	0.00%	1.82%	0.00%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

July 2022

Non S&P 500 Stocks

Summary

Non-Dire Order as % of All (s	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%		61.99%	0%	38.01%	0%

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

July 2022	Ju	l۷	2	0	2	2
-----------	----	----	---	---	---	---

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
NYSE ARCA	57.21%	56%	0.00%	1%	0%								
(ARCX)	9.09%	1%	0.00%	8%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	5.29%	1%	0.00%	4%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	4.55%	1%	0.00%	4%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	3.74%	0%	0.00%	3%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	3.62%	0%	0.00%	4%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	3.44%	0%	0.00%	3%	0%								
MEMX LLC EQUITIES (MEMX)	2.52%	0%	0.00%	2%	0%								
NASDAQ - ALL MARKETS (XNAS)	2.20%	1%	0.00%	2%	0%								
INVESTORS EXCHANGE (IEXG)	0.62%	0%	0.00%	1%	0%								
NYSE MKT LLC (XASE)	0.54%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

July 2022													
Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
NASDAQ OMX PSX (XPSX)	0.53%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.50%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.50%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.49%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.48%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.43%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.43%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.39%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.37%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFINDER (CAES)	0.35%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.32%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.32%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

July 2022						_							
Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
SIGMA X2 (SGMT)	0.32%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.28%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.23%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.23%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.21%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.20%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.16%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.10%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.10%	0%	0.00%	0%	0%								
CODA MARKETS - MICRO AND BLOCK (CODA)	0.05%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.05%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
MS POOL (MSPL)	0.05%	0%	0.00%	0%	0%								
INTELLIGENTCR OSS ASPEN INTELLIGENT BID/OFFER (ASPN)	0.03%	0%	0.00%	0%	0%								
NYSE CHICAGO, INC. (XCHI)	0.01%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.01%	0%	0.00%	0%	0%								
#N/A	0.01%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.01%	0%	0.00%	0%	0%								
BIDS TRADING L.P. (BIDS)	0.01%	0%	0.00%	0%	0%								
INSTINET DESK CROSS (INCA)	0.01%	0%	0.00%	0%	0%								
CLEARPOOL EXECUTION SERVICES, LLC (CPGX)	0.00%	0%	0.00%	0%	0%								
INTELLIGENTCR OSS (INCR)	0.00%	0%	0.00%	0%	0%								
GOLDMAN SACHS AND CO. (GSCO)	0.00%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

August 2022

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	13.11%	0%	86.89%	0%

									Net Payment		Net Payment		
Venue -							Net Payment	Net Payment	Paid/	Net Payment	Paid/ Received		Pa
Non-	Non		Marketable	NonMarketable		Net Payment	Paid/ Received	Paid/	Received for	Paid/ Received	for	Net Payment	
directed	Directed	Market	Limit	Limit Orders	Other	Paid/Received	for Market	Received for	Marketable	for	NonMarketable	Paid/Received	Rece
Order	Orders (%)	Orders (%)	Orders (%)		Orders (%)	for Market	Orders(cents	Marketable	Limit	NonMarketable	Limit	for Other	d
	Orders (%)		Orders (%)	(%)		Orders(USD)	per hundred	Limit	Orders(cents	Limit	Orders(cents	Orders(USD)	Orde
Flow							shares)	Orders(USD)	per hundred	Orders(USD)	per hundred		per
									shares)		shares)		sl
#N/A	0.00%	0.00%	0.00%	0.00%	0.00%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

August 2022

Non S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	79.88%	0%	20.12%	0%

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
	77.29%	75%	0.00%	2%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	3.14%	1%	0.00%	3%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	2.82%	1%	0.00%	2%	0%								
NYSE ARCA (ARCX)	2.43%	1%	0.00%	2%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	2.10%	0%	0.00%	2%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

August 2022

August 2022		1	1					1					
Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
NASDAQ - ALL MARKETS (XNAS)	2.02%	1%	0.00%	1%	0%								
MEMX LLC EQUITIES (MEMX)	1.57%	0%	0.00%	1%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	1.03%	0%	0.00%	1%	0%								
NYSE NATIONAL, INC. (XCIS)	0.96%	0%	0.00%	1%	0%								
NYSE MKT LLC (XASE)	0.91%	0%	0.00%	1%	0%								
JANE STREET JX (JSJX)	0.67%	0%	0.00%	1%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.58%	0%	0.00%	1%	0%								
NASDAQ OMX PSX (XPSX)	0.52%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.48%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.47%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.43%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

August 2022

August 2022						_		1	l				
Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
MIAX PEARL EQUITIES (EPRL)	0.37%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.31%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.30%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.21%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.20%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.18%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFINDER (CAES)	0.15%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.14%	0%	0.00%	0%	0%								1
CITADEL SECURITIES (CDED)	0.13%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.13%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.11%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

August 2022

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.10%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.10%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.06%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.04%	0%	0.00%	0%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	0.03%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.01%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.01%	0%	0.00%	0%	0%								
CLEARPOOL EXECUTION SERVICES, LLC (CPGX)	0.00%	0%	0.00%	0%	0%								
INTELLIGENTCR OSS ASPEN INTELLIGENT BID/OFFER (ASPN)	0.00%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

September 2022

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	93.33%	0%	6.67%	0%

Venues

Venue - Non- directe d Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketab le Limit Orders(USD)	Net Payment Paid/ Received for NonMarketab le Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
#N/A	100.00%	93.33%	0.00%	6.67%	0.00%								

Non S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	77.36%	0%	22.64%	0%

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

September 2022	
----------------	--

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
	73.65%	70%	0.00%	4%	0%								
NYSE ARCA (ARCX)	5.42%	3%	0.00%	3%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	2.92%	0%	0.00%	3%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	2.88%	1%	0.00%	2%	0%								
NASDAQ - ALL MARKETS (XNAS)	2.85%	1%	0.00%	2%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	2.36%	1%	0.00%	2%	0%								
MEMX LLC EQUITIES (MEMX)	1.96%	1%	0.00%	1%	0%								
NYSE MKT LLC (XASE)	0.69%	0%	0.00%	1%	0%								
NASDAQ OMX PSX (XPSX)	0.65%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.59%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.51%	0%	0.00%	1%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
INVESTORS EXCHANGE (IEXG)	0.50%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.49%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.46%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.43%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.38%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.36%	0%	0.00%	0%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	0.35%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.34%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.28%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFINDER (CAES)	0.27%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
JPMX (JPMX)	0.24%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.23%	0%	0.00%	0%	0%								
TORONTO STOCK EXCHANGE (XTSE)	0.18%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.18%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.12%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.12%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.11%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.08%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.08%	0%	0.00%	0%	0%								
SANTIAGO STOCK EXCHANGE (XSGO)	0.07%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
CHI-X CANADA ATS (CHIC)	0.05%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.05%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.04%	0%	0.00%	0%	0%								
NEO EXCHANGE - NEO-L (MARKET BY ORDER) (NEOE)	0.03%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.02%	0%	0.00%	0%	0%								
INTELLIGENTCR OSS (INCR)	0.02%	0%	0.00%	0%	0%								
LONDON STOCK EXCHANGE (XLON)	0.01%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.01%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.01%	0%	0.00%	0%	0%								
CX2 (XCX2)	0.00%	0%	0.00%	0%	0%								
ALPHA EXCHANGE (XATS)	0.00%	0%	0.00%	0%	0%								
FIDELITY CROSSSTREAM	0.00%	0%	0.00%	0%	0%								

Generated on Mon, Oct 03 2022 12:00:00 (Eastern Standard Time)

3rd Quarter, 2022

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(ce nts per hundred shares)
ATS (XSTM)													
CODA MARKETS - MICRO AND BLOCK (CODA)	0.00%	0%	0.00%	0%	0%								
CBOE EUROPE - CXE ORDER BOOKS (CHIX)	0.00%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.00%	0%	0.00%	0%	0%								
CITADEL CONNECT EUROPE (CCEU)	0.00%	0%	0.00%	0%	0%								
GOLDMAN SACHS AND CO. (GSCO)	0.00%	0%	0.00%	0%	0%								
CANADIAN SECURITIES EXCHANGE - PURE (PURE)	0.00%	0%	0.00%	0%	0%								
AQUIS EXCHANGE PLC (AQXE)	0.00%	0%	0.00%	0%	0%								