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3rd Quarter, 2023

July 2023

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%	25.00%	0%	75.00%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	NonMarketable 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(cents per hundred shares)	Net Payment Paid/ Received for NonMarketable Limit Orders(USD)	Net Payment Paid/ Received for NonMarketable 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)
	100.00%	25.00%	0.00%	75.00%	0.00%								

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3rd Quarter, 2023

July 2023

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%	82.88%	0%	17.12%	0%

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3rd Quarter, 2023

July 2023

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Orders (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s 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 NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
	69.06%	64%	0.00%	5%	0%								
NYSE ARCA (ARCX)	7.21%	6%	0.00%	2%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	3.80%	4%	0.00%	0%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	3.17%	1%	0.00%	2%	0%								
ONECHRONOS (CGXS)	2.96%	3%	0.00%	0%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	2.02%	1%	0.00%	1%	0%								
CITI-ONE (ONEC)	1.95%	2%	0.00%	0%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.92%	0%	0.00%	2%	0%								
MEMX LLC EQUITIES (MEMX)	1.53%	1%	0.00%	1%	0%								
FIDELITY CROSSSTREA	1.35%	1%	0.00%	0%	0%								

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3rd Quarter, 2023

July 2023													
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Orders (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s 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 NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
M ATS (XSTM)													
NASDAQ - ALL MARKETS (XNAS)	1.20%	0%	0.00%	1%	0%								
MIAX PEARL EQUITIES (EPRL)	0.49%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.30%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.29%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.22%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.21%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.21%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.20%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.19%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.18%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.17%	0%	0.00%	0%	0%								

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3rd Quarter, 2023

Net Payment Net Net Net Net Payment Payment Payment Paid/ Payment Net Payment Paid/ Paid/ Received Paid/ Paid/ Marke Net Payment Paid/ Received for Net Payment NonDirecte NonMarketabl Other Venue - Non-Marketabl Received Received for Received Paid/Receive Received for NonMarketabl Paid/Receive t directed d Orders e Limit e Limit Orders Order for Market for Marketable for Other Orders d for Market NonMarketabl e Limit d for Other Order Flow (%) Orders (%) (%) s (%) Orders(cent Marketable Limit Orders(cent (%) Orders(USD) e Limit Orders(cents Orders(USD) Limit Orders(cent s per s per Orders(USD) per hundred hundred Orders(USD hundred s per shares) shares) hundred shares)) shares) OFF-EXCHANGE TRANSACTION 0.13% 0% 0.00% 0% 0% S - LISTED INSTRUMENTS (XOFF) NASDAQ OMX PSX 0.12% 0% 0.00% 0% 0% (XPSX) BANK OF AMERICA -MERRILL LYNCH 0.10% 0% 0.00% 0% 0% INSTINCT X ATS (BAML) JPMX 0.10% 0% 0.00% 0% 0% (JPMX) CITADEL 0% SECURITIES 0.10% 0% 0.00% 0% (CDED) BARCLAYS ATS 0.10% 0% 0.00% 0% 0% (BARX) NYSE NATIONAL, 0.09% 0.00% 0% 0% 0% INC. (XCIS) KNIGHT LINK 0.09% 0% 0.00% 0% 0% (KNLI) SANTIAGO STOCK 0.09% 0% 0.00% 0% 0% EXCHANGE (XSGO) VIRTU MATCHIT -0.08% 0% 0.00% 0% 0% MAIN

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3rd Quarter, 2023

July 2023													
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Orders (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s 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 NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
CROSSING SESSION (VFMI)													
TORONTO STOCK EXCHANGE (XTSE)	0.06%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.04%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.04%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.03%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.03%	0%	0.00%	0%	0%								
BOLSA DE VALENCIA (XVAL)	0.02%	0%	0.00%	0%	0%								
TOWER RESEARCH CAPITAL TRCX (TRCX)	0.02%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.02%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRT) (HRTF)	0.02%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.02%	0%	0.00%	0%	0%								

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3rd Quarter, 2023

Net Payment Net Net Net Net Payment Payment Payment Paid/ Payment Net Payment Paid/ Paid/ Received Paid/ Paid/ Marke Net Payment Paid/ Received for Net Payment NonDirecte NonMarketabl Other Venue - Non-Marketabl Received Received for Received Paid/Receive Received for NonMarketabl Paid/Receive t directed d Orders e Limit e Limit Orders Order for Market for Marketable for Other Orders d for Market NonMarketabl e Limit d for Other Order Flow (%) Orders (%) (%) s (%) Orders(cent Marketable Limit Orders(cent (%) Orders(USD) e Limit Orders(cents Orders(USD) Limit Orders(cent s per s per Orders(USD) per hundred hundred Orders(USD hundred s per shares) shares) hundred shares)) shares) XTX DIRECT 0.01% 0% 0.00% 0% 0% (XTXD) #N/A 0.01% 0% 0.00% 0% 0% CLEARPOOL EXECUTION 0.00% 0% 0% 0.01% 0% SERVICES, LLC (CPGX) NEO EXCHANGE -NEO-L 0.01% 0% 0.00% 0% 0% (MARKET BY ORDER) (NEOE) LONDON STOCK 0.01% 0% 0.00% 0% 0% EXCHANGE (XLON) EURONEXT -EURONEXT 0.01% 0% 0.00% 0% 0% AMSTERDAM (XAMS) ALPHA EXCHANGE 0% 0.00% 0.00% 0% 0% (XATS) CHI-X CANADA ATS 0.00% 0.00% 0% 0% 0% (CHIC) NYSE CHICAGO, INC. 0.00% 0% 0.00% 0% 0% (XCHI) BOLSA INSTITUCIONA 0.00% 0% 0.00% 0% 0% L DE VALORES (BIVA)

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3rd Quarter, 2023

Net Payment Net Net Net Net Payment Paid/ Payment Payment Payment Net Payment Paid/ Paid/ Paid/ Received Paid/ Marke Net Payment Paid/ Received for Net Payment NonDirecte NonMarketabl Other Venue - Non-Marketabl Received Received for Received Paid/Receive Received for NonMarketabl Paid/Receive t d Orders e Limit Orders directed e Limit Order for Market for Marketable for Other Orders d for Market NonMarketabl e Limit d for Other Order Flow (%) Orders (%) (%) s (%) Orders(cent Marketable Limit Orders(cent (%) Orders(USD) e Limit Orders(cents Orders(USD) Limit Orders(cent s per s per Orders(USD) per hundred hundred Orders(USD hundred s per shares) shares) hundred shares)) shares) CANADIAN SECURITIES EXCHANGE -0.00% 0% 0.00% 0% 0% PURE (PURE) HUDSON RIVER TRADING -0% 0.00% 0% 0% 0.00% SYSTEMATIC INTERNALISER (HRSI) CBOE EUROPE - BXE 0.00% 0% 0.00% 0% 0% PERIODIC (BATP) INVESTORS EXCHANGE -0.00% 0% 0.00% 0% 0% DARK (IEXD) CITADEL CONNECT 0.00% 0% 0.00% 0% 0% EUROPE (CCEU) BOLSA MEXICANA DE VALORES (MEXICAN 0.00% 0% 0.00% 0% 0% STOCK EXCHANGE) (XMEX)

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3rd Quarter, 2023

August 2023

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%	71.43%	0%	28.57%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	NonMarketable 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(cents per hundred shares)	Net Payment Paid/ Received for NonMarketable Limit Orders(USD)	Net Payment Paid/ Received for NonMarketable 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)
	100.00%	71.43%	0.00%	28.57%	0.00%								

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3rd Quarter, 2023

August 2023

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%	74.02%	0%	25.98%	0%

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
	60.27%	54%	0.00%	6%	0%								
NYSE ARCA (ARCX)	5.63%	4%	0.00%	2%	0%								
BOLSA DE VALORES DE SAO PAULO (XBSP)	4.93%	0%	0.00%	5%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	4.29%	3%	0.00%	2%	0%								
ONECHRONOS (CGXS)	4.07%	4%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
CITI-ONE (ONEC)	3.74%	4%	0.00%	0%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	3.15%	3%	0.00%	0%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	2.37%	0%	0.00%	2%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	2.09%	0%	0.00%	2%	0%								
NASDAQ - ALL MARKETS (XNAS)	1.57%	0%	0.00%	1%	0%								
MEMX LLC EQUITIES (MEMX)	1.21%	0%	0.00%	1%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	0.70%	1%	0.00%	0%	0%								
BOLSA DE VALENCIA (XVAL)	0.63%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.53%	0%	0.00%	1%	0%								
MIAX PEARL EQUITIES (EPRL)	0.49%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.45%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Paid/ Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
UBS ATS (UBSA)	0.42%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.38%	0%	0.00%	0%	0%								
CBOE EDGÁ U.S. EQUITIES EXCHANGE (EDGA)	0.30%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.30%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.28%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.27%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.24%	0%	0.00%	0%	0%								
NASDAQ OMX PSX (XPSX)	0.20%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.18%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.17%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.14%	0%	0.00%	0%	0%								

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3rd Quarter, 2023

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
NYSE NATIONAL, INC. (XCIS)	0.13%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.11%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.10%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.09%	0%	0.00%	0%	0%								
SANTIAGO STOCK EXCHANGE (XSGO)	0.08%	0%	0.00%	0%	0%								
TOWER RESEARCH CAPITAL TRCX (TRCX)	0.07%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.06%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.05%	0%	0.00%	0%	0%								
XTX DIRECT (XTXD)	0.05%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.04%	0.00%	0.00%	0.04%	0%								
POSIT (ITGI)	0.04%	0.00%	0.00%	0.04%	0%								
TORONTO STOCK EXCHANGE (XTSE)	0.03%	0.00%	0.00%	0.03%	0%								

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3rd Quarter, 2023

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
HUDSON RIVER TRADING (HRT) (HRTF)	0.03%	0.00%	0.00%	0.03%	0%								
NASDAQ OMX PHLX (XPHL)	0.03%	0.02%	0.00%	0.00%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.02%	0.00%	0.00%	0.02%	0%								
CLEARPOOL EXECUTION SERVICES, LLC (CPGX)	0.01%	0.00%	0.00%	0.01%	0%								
MS POOL (MSPL)	0.01%	0.00%	0.00%	0.01%	0%								
INTELLIGENTCRO SS (INCR)	0.01%	0.00%	0.00%	0.01%	0%								
NYSE CHICAGO, INC. (XCHI)	0.01%	0.00%	0.00%	0.01%	0%								
BOLSA INSTITUCIONAL DE VALORES (BIVA)	0.00%	0.00%	0.00%	0.00%	0%								
EURONEXT - EURONEXT AMSTERDAM (XAMS)	0.00%	0.00%	0.00%	0.00%	0%								
LONDON STOCK EXCHANGE (XLON)	0.00%	0.00%	0.00%	0.00%	0%								
TURQUOISE (TRQX)	0.00%	0.00%	0.00%	0.00%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
CX2 (XCX2)	0.00%	0.00%	0.00%	0.00%	0%								
ALPHA EXCHANGE (XATS)	0.00%	0.00%	0.00%	0.00%	0%								
CBOE EUROPE - BXE ORDER BOOKS (BATE)	0.00%	0.00%	0.00%	0.00%	0%								
NEO EXCHANGE - NEO-L (MARKET BY ORDER) (NEOE)	0.00%	0.00%	0.00%	0.00%	0%								
CBOE EUROPE - CXE ORDER BOOKS (CHIX)	0.00%	0.00%	0.00%	0.00%	0%								
BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE) (XMEX)	0.00%	0.00%	0.00%	0.00%	0%								

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September 2023

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
L	100%	54.55%	0%	45.45%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	NonMarketable 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(cents per hundred shares)	Net Payment Paid/ Received for NonMarketable Limit Orders(USD)	Net Payment Paid/ Received for NonMarketable 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)
	100.00%	54.55%	0.00%	45.45%	0.00%								

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3rd Quarter, 2023

September 2023

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%	78.84%	0%	21.16%	0%

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Paid/ Received for Marketabl e Limit Orders(US D)	Net Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
	52.29%	43%	0.00%	9%	0%								
ONECHRONOS (CGXS)	9.36%	9%	0.00%	0%	0%								
NYSE ARCA (ARCX)	8.60%	7%	0.00%	2%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	7.84%	7%	0.00%	1%	0%								
CITI-ONE (ONEC)	7.08%	7%	0.00%	0%	0%								
NASDAQ/NGS (GLOBAL SELECT	3.16%	3%	0.00%	0%	0%								

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3rd Quarter, 2023

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Marke t Order s (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receive d for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cent s per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(USD)	Net Payment Paid/ Received for NonMarketabl e Limit Orders(cents per hundred shares)	Net Payment Paid/Receive d for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cent s per hundred shares)
MARKET) (XNGS)													
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	2.29%	1%	0.00%	1%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.80%	0%	0.00%	2%	0%								
MEMX LLC EQUITIES (MEMX)	1.39%	1%	0.00%	1%	0%								
NASDAQ - ALL MARKETS (XNAS)	1.03%	0%	0.00%	1%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	0.95%	1%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.34%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.33%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.31%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.28%	0%	0.00%	0%	0%								

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CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.26%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.24%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.21%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.21%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.19%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.19%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.17%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.17%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.16%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.13%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.09%	0%	0.00%	0%	0%								

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INSTINET CBX (US) (ICBX)	0.09%	0%	0.00%	0%	0%								
NASDAQ OMX PSX (XPSX)	0.08%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.08%	0%	0.00%	0%	0%								
TORONTO STOCK EXCHANGE (XTSE)	0.07%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.07%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.06%	0%	0.00%	0%	0%								
BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE) (XMEX)	0.05%	0%	0.00%	0%	0%								
BOLSA DE VALORES DE SAO PAULO (XBSP)	0.05%	0%	0.00%	0%	0%								
TOWER RESEARCH CAPITAL TRCX (TRCX)	0.05%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.04%	0%	0.00%	0%	0%								

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HUDSON RIVER TRADING (HRT) (HRTF)	0.04%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.04%	0%	0.00%	0%	0%								
BOLSA INSTITUCIONAL DE VALORES (BIVA)	0.04%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.04%	0%	0.00%	0%	0%								
XTX DIRECT (XTXD)	0.03%	0%	0.00%	0%	0%								
CLEARPOOL EXECUTION SERVICES, LLC (CPGX)	0.02%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.01%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.01%	0%	0.00%	0%	0%								
NEO EXCHANGE - NEO-L (MARKET BY ORDER) (NEOE)	0.01%	0%	0.00%	0%	0%								
CHI-X CANADA ATS (CHIC)	0.01%	0%	0.00%	0%	0%								
INTELLIGENTCRO SS (INCR)	0.01%	0%	0.00%	0%	0%								

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OMEGA ATS (OMGA)	0.01%	0%	0.00%	0%	0%								
LONDON STOCK EXCHANGE (XLON)	0.01%	0%	0.00%	0%	0%								
ALPHA EXCHANGE (XATS)	0.00%	0%	0.00%	0%	0%								
EURONEXT - EURONEXT AMSTERDAM (XAMS)	0.00%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING - SYSTEMATIC INTERNALISER (HRSI)	0.00%	0%	0.00%	0%	0%								
CITADEL CONNECT EUROPE (CCEU)	0.00%	0%	0.00%	0%	0%								
LONG-TERM STOCK EXCHANGE, INC. (LTSE)	0.00%	0%	0.00%	0%	0%								
NYSE CHICAGO, INC. (XCHI)	0.00%	0%	0.00%	0%	0%								