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3rd Quarter, 2024

July 2024

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%	82.98%	0%	17.02%	0%

Venue - Non- directe d Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Orders (%)	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)
	100.00%	82.98%	0.00%	17.02%	0.00%								

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3rd Quarter, 2024

July 2024

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%	87.34%	0%	12.66%	0%

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3rd Quarter, 2024

July 2024	Ju	ly	2	0	2	4
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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
	24.99%	17%	0.00%	8%	0%								
NYSE ARCA (ARCX)	14.69%	14%	0.00%	1%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	13.91%	13%	0.00%	1%	0%								
ONECHRONOS (CGXS)	12.60%	12%	0.00%	0%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	10.53%	10%	0.00%	0%	0%								
CITI-ONE (ONEC)	6.90%	7%	0.00%	0%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	3.18%	3%	0.00%	0%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	2.38%	2%	0.00%	0%	0%								
MEMX LLC EQUITIES (MEMX)	2.31%	2%	0.00%	0%	0%								
NEW YORK STOCK	2.26%	1%	0.00%	1%	0%								

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3rd Quarter, 2024

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
(XNYS)													
BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE) (XMEX)	1.71%	2%	0.00%	0%	0%								
BOLSA DE VALENCIA (XVAL)	1.26%	1%	0.00%	0%	0%								
BOLSA INSTITUCIONAL DE VALORES (BIVA)	1.15%	1%	0.00%	0%	0%								
NASDAQ - ALL MARKETS (XNAS)	0.60%	0%	0.00%	0%	0%								
TORONTO STOCK EXCHANGE (XTSE)	0.28%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.21%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.14%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.13%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.12%	0%	0.00%	0%	0%								

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3rd Quarter, 2024

July 2024													
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
NYSE MKT LLC (XASE)	0.07%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.06%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.05%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.05%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.04%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.04%	0%	0.00%	0%	0%								
NASDAQ OMX PSX (XPSX)	0.03%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE - DARK (IEXD)	0.03%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.02%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.02%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.02%	0%	0.00%	0%	0%								

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3rd Quarter, 2024

July 2024													
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
BARCLAYS ATS (BARX)	0.02%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.02%	0%	0.00%	0%	0%								
LONDON STOCK EXCHANGE (XLON)	0.02%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.02%	0%	0.00%	0%	0%								
INTELLIGENTCRO SS (INCR)	0.02%	0%	0.00%	0%	0%								
CBOE EUROPE - BXE ORDER BOOKS (BATE)	0.02%	0%	0.00%	0%	0%								
SANTIAGO STOCK EXCHANGE (XSGO)	0.01%	0%	0.00%	0%	0%								
GOLDMAN SACHS INTERNATIONAL - SYSTEMATIC INTERNALISER (GSSI)	0.01%	0%	0.00%	0%	0%								
NYSE CHICAGO, INC. (XCHI)	0.01%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.01%	0%	0.00%	0%	0%								

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July 2024													
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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	0.01%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.01%	0%	0.00%	0%	0%								
NEO EXCHANGE - NEO-L (MARKET BY ORDER) (NEOE)	0.01%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.01%	0%	0.00%	0%	0%								
CHI-X CANADA ATS (CHIC)	0.01%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.01%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.00%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.00%	0%	0.00%	0%	0%								
ALPHA EXCHANGE (XATS)	0.00%	0%	0.00%	0%	0%								
CBOE EUROPE - CXE ORDER BOOKS (CHIX)	0.00%	0%	0.00%	0%	0%						_		
CX2 (XCX2)	0.00%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.00%	0%	0.00%	0%	0%								
TOWER RESEARCH	0.00%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
CAPITAL TRCX (TRCX)													
CLEARPOOL EXECUTION SERVICES, LLC (CPGX)	0.00%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRT) (HRTF)	0.00%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.00%	0%	0.00%	0%	0%								
XTX DIRECT (XTXD)	0.00%	0%	0.00%	0%	0%								

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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%	94.68%	0%	5.32%	0%

Venue - Non- directe d Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Orders (%)	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)
	14.29%	14.29%	0.00%	0.00%	0.00%								
	0.33%	0.00%	100.00%	0.33%	100.00%								
	1.66%	0.00%	200.00%	1.66%	200.00%								
	2.66%	0.00%	300.00%	2.66%	300.00%								
	6.98%	6.98%	400.00%	0.00%	400.00%								
	0.33%	0.00%	500.00%	0.33%	500.00%								
	73.75%	73.42%	600.00%	0.33%	600.00%								

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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%	75.66%	0%	24.34%	0%

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
	42.07%	27%	0.00%	15%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	13.37%	13%	0.00%	1%	0%								
NYSE ARCA (ARCX)	11.09%	10%	0.00%	1%	0%								
CITI-ONE (ONEC)	8.08%	8%	0.00%	0%	0%								
ONECHRONOS (CGXS)	6.38%	6%	0.00%	1%	0%								
CBOE BZX U.S. EQUITIES	5.85%	5%	0.00%	1%	0%								

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August 2023													
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
EXCHANGE (BATS)													
NEW YORK STOCK EXCHANGE, INC. (XNYS)	2.70%	1%	0.00%	2%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	2.08%	2%	0.00%	0%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	1.94%	1%	0.00%	0%	0%								
MEMX LLC EQUITIES (MEMX)	1.63%	1%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.82%	1%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.70%	1%	0.00%	0%	0%								
NASDAQ - ALL MARKETS (XNAS)	0.62%	0%	0.00%	1%	0%								
NASDAQ OMX BX (XBOS)	0.44%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.32%	0%	0.00%	0%	0%								
TORONTO STOCK EXCHANGE (XTSE)	0.24%	0%	0.00%	0%	0%								

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3rd Quarter, 2023

August 2023	1		1						1				
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.22%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.18%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.14%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.12%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.12%	0%	0.00%	0%	0%								
INTELLIGENTCRO SS (INCR)	0.11%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.10%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.10%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.07%	0%	0.00%	0%	0%								
#N/A	0.06%	0%	0.00%	0%	0%								
NASDAQ OMX PSX (XPSX)	0.05%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING	0.04%	0%	0.00%	0%	0%								

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3rd Quarter, 2023

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
(VFMI)													
HUDSON RIVER TRADING (HRTX)	0.04%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.04%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.03%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.03%	0%	0.00%	0%	0%								
SANTIAGO STOCK EXCHANGE (XSGO)	0.02%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.02%	0%	0.00%	0%	0%								
CHI-X CANADA ATS (CHIC)	0.02%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.01%	0%	0.00%	0%	0%								
LONDON STOCK EXCHANGE (XLON)	0.01%	0%	0.00%	0%	0%								
NYSE CHICAGO, INC. (XCHI)	0.01%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES	0.01%	0%	0.00%	0%	0%								

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3rd Quarter, 2023

August 2025									Net				
Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
EXCHANGE (BATY)													
NEO EXCHANGE - NEO-L (MARKET BY ORDER) (NEOE)	0.01%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.01%	0%	0.00%	0%	0%								
ALPHA EXCHANGE (XATS)	0.01%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.01%	0%	0.00%	0%	0%								
BIDS TRADING L.P. (BIDS)	0.01%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.01%	0%	0.00%	0%	0%								
CBOE EUROPE - BXE ORDER BOOKS (BATE)	0.00%	0%	0.00%	0%	0%								
CBOE EUROPE - CXE ORDER BOOKS (CHIX)	0.00%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.00%	0%	0.00%	0%	0%								
BNPP CORTEX ATS (BNPC)	0.00%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Order s (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketable Limit Orders(cen ts 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)
CX2 (XCX2)	0.00%	0%	0.00%	0%	0%								
XTX DIRECT (XTXD)	0.00%	0%	0.00%	0%	0%								
CLEARPOOL EXECUTION SERVICES, LLC (CPGX)	0.00%	0%	0.00%	0%	0%								
INSTINET DESK CROSS (INCA)	0.00%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRT) (HRTF)	0.00%	0%	0.00%	0%	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
100%	99.55%	0%	0.45%	0%

Venue - Non- directe d Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketabl e Limit Orders (%)	Other Orders (%)	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)
	100.00%	99.55%	0.00%	0.45%	0.00%								

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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%	72.53%	0%	27.47%	0%

Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketabl e Limit Orders(cen ts 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)
	59.93%	35%	0.00%	25%	0%								
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	7.78%	8%	0.00%	0%	0%								
NYSE ARCA (ARCX)	6.73%	6%	0.00%	0%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	6.53%	6%	0.00%	0%	0%								
ONECHRONOS (CGXS)	5.22%	5%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketabl e Limit Orders(cen ts 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)
CITI-ONE (ONEC)	4.85%	5%	0.00%	0%	0%								
MEMX LLC EQUITIES (MEMX)	1.65%	1%	0.00%	0%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	1.55%	1%	0.00%	0%	0%								
BOLSA DE VALENCIA (XVAL)	1.54%	2%	0.00%	0%	0%								
FIDELITY CROSSSTREAM ATS (XSTM)	1.44%	1%	0.00%	0%	0%								
NASDAQ - ALL MARKETS (XNAS)	0.34%	0%	0.00%	0%	0%								
OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS (XOFF)	0.25%	0%	0.00%	0%	0%								
BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE) (XMEX)	0.23%	0%	0.00%	0%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	0.23%	0%	0.00%	0%	0%								

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Venue - Non-directed Order	NonDirecte d Orders	Market Orders	Marketabl e Limit	NonMarketab le Limit	Other Orders	Net Payment Paid/Receiv	Net Payment Paid/ Received for Market	Net Payment Paid/ Received for	Net Payment Paid/ Received for Marketabl	Net Payment Paid/ Received for	Net Payment Paid/ Received for NonMarketab	Net Payment Paid/Receiv	Net Payment Paid/ Received for Other
Flow	(%)	(%)	Orders (%)	Orders (%)	(%)	ed for Market Orders(USD)	Orders(cen ts per hundred shares)	Marketabl e Limit Orders(US D)	e Limit Orders(cen ts per hundred shares)	NonMarketab le Limit Orders(USD)	le Limit Orders(cents per hundred shares)	ed for Other Orders(USD)	Orders(cen ts per hundred shares)
TORONTO STOCK EXCHANGE (XTSE)	0.21%	0%	0.00%	0%	0%								
UBS ATS (UBSA)	0.20%	0%	0.00%	0%	0%								
LONDON STOCK EXCHANGE (XLON)	0.17%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.15%	0%	0.00%	0%	0%								
INTELLIGENTCRO SS (INCR)	0.10%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.09%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.09%	0%	0.00%	0%	0%								
BOLSA INSTITUCIONAL DE VALORES (BIVA)	0.07%	0%	0.00%	0%	0%								
BARCLAYS ATS (BARX)	0.07%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.07%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.06%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.06%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketabl e Limit Orders(cen ts 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)
GLOBAL OTC (GOTC)	0.04%	0%	0.00%	0%	0%								
CITADEL SECURITIES (CDED)	0.03%	0%	0.00%	0%	0%								
OTC LINK ECN (OTCN)	0.03%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.03%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.03%	0%	0.00%	0%	0%								
NASDAQ OMX PSX (XPSX)	0.02%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.02%	0%	0.00%	0%	0%								
NEO EXCHANGE - NEO-L (MARKET BY ORDER) (NEOE)	0.02%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.02%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.02%	0%	0.00%	0%	0%								
FINRA/NASDAQ TRF CARTERET (TRADE REPORTING	0.01%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketabl e Limit Orders(cen ts 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)
FACILITY) (FINN)													
CHI-X CANADA ATS (CHIC)	0.01%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.01%	0%	0.00%	0%	0%								
ALPHA EXCHANGE (XATS)	0.01%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.01%	0%	0.00%	0%	0%								
#N/A	0.01%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.01%	0%	0.00%	0%	0%								
NYSE CHICAGO, INC. (XCHI)	0.01%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.01%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.01%	0%	0.00%	0%	0%								
CBOE EUROPE - BXE ORDER	0.00%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirecte d Orders (%)	Market Orders (%)	Marketabl e Limit Orders (%)	NonMarketab le Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receiv ed for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cen ts per hundred shares)	Net Payment Paid/ Received for Marketabl e Limit Orders(US D)	Net Payment Paid/ Received for Marketabl e Limit Orders(cen ts 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)
BOOKS (BATE)													
JANE STREET JX (JSJX)	0.00%	0%	0.00%	0%	0%								
#N/A	0.00%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE - DARK (IEXD)	0.00%	0%	0.00%	0%	0%								
BIDS TRADING L.P. (BIDS)	0.00%	0%	0.00%	0%	0%								
CX2 (XCX2)	0.00%	0%	0.00%	0%	0%								
CBOE EUROPE - CXE ORDER BOOKS (CHIX)	0.00%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.00%	0%	0.00%	0%	0%								