

January 2022

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
287	100.00	208	72.47	3	1.05	13	4.53	63	21.95

Venues

Venue - Non-directed Order Flow Orders	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(CDNG)	110	29.18	78	40.63	2		66.67	2	9.52	28	17.39	0	0	0	0	0	0	0
National Financial Services LLC(NFSM)	97	25.73	0	0.00	0		0.00	0	0.00	97	60.25	0	0	0	0	0	0	0
VRTU American, LLC(VNTE)	84	22.28	52	27.08	1		13.33	0	0.00	31	19.25	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	49	13.00	48	25.00	0		0.00	1	4.76	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(GTMM)	11	2.92	11	5.73	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	8	2.12	0	0.00	0		0.00	8	38.10	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	7	1.86	0	0.00	0		0.00	7	33.33	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	1.59	1	0.52	0		0.00	1	4.76	4	2.48	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOO)	2	0.53	2	1.04	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Infinet BlackCross(BLCK)	1	0.27	0	0.00	0		0.00	0	0.00	1	0.62	0	0	0	0	0	0	0

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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
1,385	100.00	1,218	87.94	8	0.58	67	4.84	92	6.64

Venues

Venue - Non-directed Order Flow Orders	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)
National Financial Services LLC(NFSM)	609	27.86	0	0.00	0		0.00	0	0.00	609	83.77	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	601	27.49	539	44.77	1		8.33	12	4.94	49	6.74	0	0	0	0	0	0	0
VRTU American, LLC(VNTE)	364	16.65	322	26.74	2		16.67	1	0.41	39	5.36	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	248	11.34	242	20.10	4		13.33	2	0.82	0	0.00	0	0	0	0	0	0	0
NYSE Arca(ARCA)	75	3.43	0	0.00	4		33.33	71	29.22	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	69	3.16	0	0.00	0		0.00	69	28.40	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(GTMM)	64	2.93	63	5.23	1		8.33	0	0.00	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	40	1.83	0	0.00	0		0.00	40	16.46	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	37	1.69	0	0.00	0		0.00	37	15.23	0	0.00	0	0	0	0	0	0	0
Infinet BlackCross(BLCK)	26	1.19	0	0.00	0		0.00	0	0.00	26	3.58	0	0	0	0	0	0	0

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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
188	100.00	110	58.51	9	4.79	69	36.70	0	0.00

Venues

Venue - Non-directed Order Flow Orders	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(CDNG)	87	44.62	55	50.00	4		44.44	28	36.84	0	0.00	0	0	0	0	0	0	0
Sunamama Capital Group(SUSG)	44	22.56	37	33.64	3		33.33	4	5.26	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	28	14.36	2	1.82	0		0.00	26	34.21	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	26	13.33	10	9.09	0		0.00	16	21.05	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	9	4.62	6	5.45	1		11.11	2	2.63	0	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.51	0	0.00	1		11.11	0	0.00	0	0.00	0	0	0	0	0	0	0

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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
212	100.00	189	81.47	3	1.29	24	10.34	16	6.90

Venues

Venue - Non-directed Order Flow Orders	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)
National Financial Services LLC(NFSM)	96	28.07	0	0.00	0		0.00	0	0.00	96	84.21	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	86	25.15	74	42.77	0		0.00	4	7.55	8	7.02	0	0	0	0	0	0	0
VRTU American, LLC(VNTE)	62	18.13	49	28.32	1		50.00	6	11.32	6	5.26	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	34	9.94	33	19.08	0		0.00	1	1.89	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	19	5.56	0	0.00	0		0.00	19	35.85	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	14	4.09	0	0.00	0		0.00	14	26.42	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(GTMM)	12	3.51	11	6.36	1		50.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	8	2.34	0	0.00	0		0.00	8	15.09	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOO)	5	1.46	5	2.89	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	4	1.17	1	0.58	0		0.00	1	1.89	2	1.75	0	0	0	0	0	0	0

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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
1,102	100.00	992	90.02	7	0.64	55	4.99	48	4.36

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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)
National Financial Services LLC(NFTM)	457	28.21	0	0.00	0	0.00	0	0.00	457	88.05	0	0	0	0	0	0	0
Citadel Securities LLC(CSD)	428	26.42	398	40.78	5	5.56	8	6.90	17	3.28	0	0	0	0	0	0	0
VRTU America, LLC(VRTU)	314	19.38	273	27.97	0	0.00	10	8.62	31	5.97	0	0	0	0	0	0	0
Jane Street Capital, LLC(JSC)	202	12.47	198	20.29	1	1.11	3	2.59	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(GI)	74	4.57	74	7.58	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	34	2.10	0	0.00	1	1.11	33	28.45	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NES)	30	1.85	0	0.00	0	0.00	30	25.86	0	0.00	0	0	0	0	0	0	0
Choe EODX US Equities Exchange(EODX)	22	1.36	0	0.00	0	0.00	22	18.97	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(TSS)	20	1.23	19	1.95	0	0.00	1	0.86	0	0.00	0	0	0	0	0	0	0
Institut Blockchain(BLIX)	14	0.86	0	0.00	0	0.00	0	0.00	14	2.70	0	0	0	0	0	0	0

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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
214	100.00	149	69.63	3	1.40	62	28.97	0	0.00

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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)
Citadel Securities LLC(CSD)	117	53.92	85	57.05	1	33.33	31	47.69	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	48	22.12	44	29.53	2	66.67	2	3.08	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	23	10.60	9	6.04	0	0.00	14	21.54	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	20	9.22	3	2.01	0	0.00	17	26.15	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSC)	9	4.15	8	5.37	0	0.00	1	1.54	0	0.00	0	0	0	0	0	0	0

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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
279	100.00	260	93.19	3	1.08	12	4.30	4	1.43

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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)
National Financial Services LLC(NFTM)	160	32.39	0	0.00	0	0.00	0	0.00	160	93.02	0	0	0	0	0	0	0
Citadel Securities LLC(CSD)	99	20.04	91	36.99	1	33.33	5	6.85	2	1.16	0	0	0	0	0	0	0
Jane Street Capital, LLC(JSC)	65	13.16	64	26.02	0	0.00	1	1.37	0	0.00	0	0	0	0	0	0	0
VRTU America, LLC(VRTU)	56	11.34	53	21.54	1	33.33	0	0.00	2	1.16	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NES)	38	7.69	0	0.00	0	0.00	38	52.05	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(GI)	31	6.28	30	12.20	1	33.33	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	22	4.45	0	0.00	0	0.00	22	30.14	0	0.00	0	0	0	0	0	0	0
Institut Blockchain(BLIX)	8	1.62	0	0.00	0	0.00	0	0.00	8	4.65	0	0	0	0	0	0	0
Choe EODX US Equities Exchange(EODX)	6	1.21	0	0.00	0	0.00	6	8.22	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(TSS)	5	1.01	5	2.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

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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
933	100.00	865	92.71	11	1.18	41	4.39	16	1.71

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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)
National Financial Services LLC(NFTM)	480	31.77	0	0.00	0	0.00	0	0.00	480	90.74	0	0	0	0	0	0	0
Citadel Securities LLC(CSD)	372	24.62	350	41.57	5	45.45	7	5.43	10	1.89	0	0	0	0	0	0	0
Jane Street Capital, LLC(JSC)	221	14.63	218	25.89	2	18.18	1	0.78	0	0.00	0	0	0	0	0	0	0
VRTU America, LLC(VRTU)	172	11.38	163	19.36	2	18.18	2	1.55	5	0.95	0	0	0	0	0	0	0
GI Execution Services, LLC(GI)	99	6.55	96	11.40	1	9.09	1	0.78	1	0.19	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NES)	54	3.57	0	0.00	0	0.00	54	41.86	0	0.00	0	0	0	0	0	0	0
Institut Blockchain(BLIX)	33	2.18	0	0.00	0	0.00	0	0.00	33	6.24	0	0	0	0	0	0	0
NYSE Arca(ARCA)	22	1.46	0	0.00	0	0.00	22	17.05	0	0.00	0	0	0	0	0	0	0
Choe EODX US Equities Exchange(EODX)	19	1.26	0	0.00	0	0.00	19	14.73	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	16	1.06	0	0.00	0	0.00	16	12.40	0	0.00	0	0	0	0	0	0	0

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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
251	100.00	141	60.94	3	1.20	88	37.77	0	0.00

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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)
Citadel Securities LLC(CSD)	112	46.67	70	49.30	1	33.33	41	43.16	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	49	20.42	44	30.99	1	33.33	4	4.21	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	37	15.42	16	11.27	1	33.33	20	21.05	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	28	11.67	1	0.70	0	0.00	27	28.42	0	0.00	0	0	0	0	0	0	0

