

Jane Street Capital, LLC(JNST)	21.58	21.85	9.09	8.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	7.85	7.93	4.55	4.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.94	0.96	0.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.79	0.77	4.55	0.00	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.30	0.00	4.55	28.00	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.15	0.00	0.00	0.00	80.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.11	0.00	0.00	12.00	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	0.08	0.00	0.00	8.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

January 2022

Option Contracts

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0	0	0	0	0

Jane Street Capital, LLC(JNST)	22.91	22.89	33.33	25.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	6.49	6.49	16.67	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.74	1.75	0.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.96	0.97	0.00	0.00	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.15	0.00	0.00	62.50	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.03	0.00	0.00	12.50	0.00	0	0	0	0	0	0	0	0

Material Aspects:

February 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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	97.95	1.37	0.29	0.39

Venues

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable 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 Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRG)	41.99	42.56	21.43	0.00	16.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	27.15	27.07	35.71	0.00	33.33	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	20.41	20.18	35.71	66.67	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	7.62	7.79	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.37	1.40	0.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.07	1.00	0.00	0.00	16.67	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.20	0.00	0.00	0.00	33.33	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	0.10	0.00	7.14	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.10	0.00	0.00	33.33	0.00	0	0	0	0	0	0	0	0

Material Aspects:

February 2022

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable 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 Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRG)	39.26	39.74	21.05	8.33	33.33	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	22.60	22.93	15.79	0.00	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	22.26	22.49	26.32	0.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	12.93	13.10	10.53	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.16	1.18	0.00	0.00	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1.11	0.00	26.32	87.50	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.64	0.57	0.00	0.00	66.67	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.04	0.00	0.00	4.17	0.00	0	0	0	0	0	0	0	0

Material Aspects:

March 2022

Non S&P 500 Stocks

Summary

