

Material Aspects:

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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	97.99	1.16	0.85	0

Venues

Venue - Non-directed Order Flow	Non-Directed 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)	38.63	38.64	60	21.05	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	24.5	24.84	26.67	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	17.9	18.3	6.67	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	14.9	15.3	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.38	2.44	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.61	0	6.67	36.84	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.46	0.47	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.31	0	0	21.05	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.15	0	0	10.53	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	0.15	0	0	10.53	0	0	0	0	0	0	0	0

Material Aspects:

July 2023

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

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)

Material Aspects:

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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	99.45	0.18	0.33	0.04

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)	38.33	38.45	20	23.08	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	27.14	27.15	60	7.69	100	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18.21	18.26	20	7.69	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	14.11	14.17	0	7.69	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.48	1.49	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.48	0.48	0	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.15	0	0	30.77	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.04	0	0	7.69	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	0.04	0	0	7.69	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.04	0	0	7.69	0	0	0	0	0	0	0	0	0

Material Aspects:

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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	97.7	1.72	0.57	0

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)	37.61	38.33	39.13	0	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	25.5	26.14	17.39	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	18.27	18.65	13.04	3.85	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	14.52	14.9	8.7	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.42	1.32	8.7	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1.27	0	0	69.23	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.71	0.66	4.35	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	0.28	0	0	15.38	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.21	0	8.7	3.85	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.07	0	0	0	100	0	0	0	0	0	0	0	0

Material Aspects:

August 2023

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

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)
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StoneX Financial INC.(INTL)	0.14	0.15	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.14	0.15	0	0	0	0	0	0	0	0	0	0	0

Material Aspects:

September 2023

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

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)

Material Aspects: