



Material Aspects:

April 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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	99.88	0.08	0.04	0.01

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)	31.54	31.55	35.29	0	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	26.98	26.98	23.53	10	100	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	20.8	20.81	11.76	10	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18.36	18.37	17.65	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	0.99	0.99	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.51	0.52	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.49	0.49	0	0	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.27	0.26	11.76	0	0	0	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	0.02	0.02	0	0	0	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	0.02	0	0	30	0	0	0	0	0	0	0	0	0

Material Aspects:

April 2024

## 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:

## May 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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.58	0.15	0.15	0.12

### 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)	32.22	32.34	33.33	0	66.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	25.22	25.29	0	15.38	33.33	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	20.97	21.05	33.33	7.69	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18.83	18.97	0	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	0.88	0.89	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.69	0.69	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.65	0.66	0	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.34	0	0	69.23	0	0	0	0	0	0	0	0	0
Instinet													
BlockCross(BLKX)	0.11	0.12	0	0	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

**Material Aspects:**

**May 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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	98.84	0.34	0.75	0.07

**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)	31.3	31.82	70	10.99	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	26.46	27.23	10	2.2	100	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	19.89	20.53	20	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	17.48	18.07	0	1.1	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	2.54	0	0	83.52	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	1.13	1.17	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.47	0.48	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.43	0.45	0	0	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX) Members Exchange(MEMX)	0.23	0.24	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	1.1	0	0	0	0	0	0	0	0	0

Material Aspects:

May 2024

## 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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Material Aspects:

June 2024

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**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: