

UBS Securities, LLC(UBSS)	6	1.47	6	2.46	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Stonex Financial INC.(NFTL)	3	0.74	3	1.23	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	0.74	3	1.23	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Clear EDGE US Equities Exchange(EDGE)	2	0.49	0	0.00	0	0.00	2	1.22	0	0.00	0	0	0	0	0	0	0	0

August 2024

Option Contracts

Summary

Total Non-Directed Orders	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0.00	0	0	0
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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 Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
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September 2024

S&P 500 Stocks

Summary

Total Non-Directed Orders	363	100.00	358	98.62	0	0.00	4	1.10	1	0.28						
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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 Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
Citadel Securities LLC(CDHO)	106	28.80	106	29.61	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
Jane Street Capital, LLC(JNST)	93	25.27	93	25.98	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
GI Execution Services, LLC(ETMM)	77	20.90	75	20.95	0	0.00	2	22.22	0	0.00	0	0	0	0	0	
VRTU America, LLC(VTAM)	76	20.85	75	20.95	0	0.00	0	0.00	1	100.00	0	0	0	0	0	
New York Stock Exchange(NYSE)	7	1.90	0	0.00	0	0.00	7	77.78	0	0.00	0	0	0	0	0	
Stonex Financial INC.(NFTL)	4	1.09	4	1.12	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
Two Sigma Securities, LLC(SOHO)	2	0.54	2	0.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
UBS Securities, LLC(UBSS)	2	0.54	2	0.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
HRT FINANCIAL LP(HRTF)	1	0.27	1	0.28	0	0.00	0	0.00	0	0.00	0	0	0	0	0	

September 2024

Non-S&P 500 Stocks

Summary

Total Non-Directed Orders	217	100.00	195	94.20	1	0.46	11	5.31	0	0.00						
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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 Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
Citadel Securities LLC(CDHO)	67	27.57	66	33.85	1	100.00	0	0.00	0	0.00	0	0	0	0	0	
Jane Street Capital, LLC(JNST)	47	19.34	46	23.59	0	0.00	1	2.13	0	0.00	0	0	0	0	0	
GI Execution Services, LLC(ETMM)	40	16.46	39	20.00	0	0.00	1	2.13	0	0.00	0	0	0	0	0	
VRTU America, LLC(VTAM)	35	14.40	35	17.95	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
NASDAQ Execution Services, LLC(NSDS)	19	7.82	0	0.00	0	0.00	19	40.43	0	0.00	0	0	0	0	0	
New York Stock Exchange(NYSE)	19	7.82	0	0.00	0	0.00	19	40.43	0	0.00	0	0	0	0	0	
Clear EDGE US Equities Exchange(EDGE)	6	2.47	0	0.00	0	0.00	6	12.77	0	0.00	0	0	0	0	0	
Two Sigma Securities, LLC(SOHO)	4	1.65	4	2.05	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
Stonex Financial INC.(NFTL)	2	0.82	2	1.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
UBS Securities, LLC(UBSS)	2	0.82	2	1.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	

September 2024

Option Contracts

Summary

Total Non-Directed Orders	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00						
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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 Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
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