

Susquehanna Capital Group(SUSQ)	8	20.51	7	38.89	0	0	1	5	0	0	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	2	5.13	0	0	0	0	2	10	0	0	0	0	0	0	0	0	0	0

May 2023

S&P 500 Stocks

Summary

	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	
Total Non-Directed Orders	1338	100	1197	89.46	53	3.96	81	6.05	7	0.52

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 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)	529	38.31	476	39.77	20	37.74	27	21.77	6	85.71	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	370	26.79	333	27.82	16	30.19	20	16.13	1	14.29	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	231	16.73	211	17.63	9	16.98	11	8.87	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	157	11.37	141	11.78	6	11.32	10	8.06	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	33	2.39	0	0	0	0	33	26.61	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	23	1.67	21	1.75	2	3.77	0	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	15	1.09	15	1.25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	13	0.94	0	0	0	0	13	10.48	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	7	0.51	0	0	0	0	7	5.65	0	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	3	0.22	0	0	0	0	3	2.42	0	0	0	0	0	0	0	0	0	0

Material Aspects:

May 2023

Non S&P 500 Stocks

Summary

	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	
Total Non-Directed Orders	5465	100	5026	91.97	71	1.3	345	6.31	23	0.42

June 2023

S&P 500 Stocks

Summary

	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	
Total Non-Directed Orders	1443	100	1344	93.14	41	2.84	52	3.6	6	0.42

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 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)	555	34.99	515	38.32	17	42.5	18	9.23	5	71.43	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	412	25.98	395	29.39	7	17.5	9	4.62	1	14.29	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	264	16.65	250	18.6	7	17.5	7	3.59	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	173	10.91	164	12.2	5	12.5	4	2.05	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	124	7.82	0	0	0	0	124	63.59	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	28	1.77	0	0	2	5	26	13.33	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	14	0.88	12	0.89	1	2.5	1	0.51	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	9	0.57	8	0.6	1	2.5	0	0	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	6	0.38	0	0	0	0	6	3.08	0	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	1	0.06	0	0	0	0	0	0	1	14.29	0	0	0	0	0	0	0	0

Material Aspects:

June 2023

Non S&P 500 Stocks

Summary

	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	
Total Non-Directed Orders	5320	100	4996	93.91	34	0.64	283	5.32	7	0.13

Venues

