

October 2024

S&P 500 Stocks  
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders
79	100.00	79	100.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	23	29.11	23	29.11
VIRTU Americas, LLC(NITE)	20	25.32	20	25.32
Jane Street Capital, LLC(JNST)	16	20.25	16	20.25
G1 Execution Services, LLC(ETMM)	13	16.46	13	16.46
UBS Securities, LLC(UBSS)	3	3.80	3	3.80
StoneX Financial INC.(INTL)	2	2.53	2	2.53
HRT FINANCIAL LP(HRTF)	1	1.27	1	1.27
Two Sigma Securities, LLC(SOHO)	1	1.27	1	1.27

October 2024

**Non-S&P 500 Stocks  
Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
61	100.00	61	100.00	0

**Venues**

<b>Venue - Non-directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
<b>Citadel Securities LLC(CDRG)</b>	19	30.16	19	30.16
<b>G1 Execution Services, LLC(ETMM)</b>	19	30.16	19	30.16
<b>VIRTU Americas, LLC(NITE)</b>	14	22.22	14	22.22
<b>Jane Street Capital, LLC(JNST)</b>	6	9.52	6	9.52
<b>Instinet BlockCross(BLKX)</b>	2	3.17	2	3.17
<b>HRT FINANCIAL LP(HRTF)</b>	2	3.17	2	3.17
<b>UBS Securities, LLC(UBSS)</b>	1	1.59	1	1.59

October 2024

**Option Contracts  
Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
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0	0.00	0	0.00	0
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**Venues**

<b>Venue - Non-directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
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**November 2024**

**S&P 500 Stocks  
Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
212	100.00	212	100.00	0

**Venues**

<b>Venue - Non-directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
<b>Citadel Securities LLC(CDRG)</b>	75	35.38	75	35.38
<b>VIRTU Americas, LLC(NITE)</b>	49	23.11	49	23.11
<b>G1 Execution Services, LLC(ETMM)</b>	37	17.45	37	17.45
<b>Jane Street Capital, LLC(JNST)</b>	35	16.51	35	16.51
<b>Two Sigma Securities, LLC(SOHO)</b>	9	4.25	9	4.25
<b>HRT FINANCIAL LP(HRTF)</b>	5	2.36	5	2.36
<b>UBS Securities, LLC(UBSS)</b>	2	0.94	2	0.94

November 2024

Non-S&P 500 Stocks  
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders
183	100.00	183	100.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	79	43.17	79	43.17
G1 Execution Services, LLC(ETMM)	38	20.77	38	20.77
VIRTU Americas, LLC(NITE)	32	17.49	32	17.49
Jane Street Capital, LLC(JNST)	24	13.11	24	13.11
Two Sigma Securities, LLC(SOHO)	4	2.19	4	2.19
UBS Securities, LLC(UBSS)	3	1.64	3	1.64
HRT FINANCIAL LP(HRTF)	2	1.09	2	1.09
StoneX Financial INC.(INTL)	1	0.55	1	0.55

November 2024

Option Contracts  
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders
0	0.00	0	0.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
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December 2024

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders
537	100.00	537	100.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	205	38.03	205	38.03
G1 Execution Services, LLC(ETMM)	108	20.04	108	20.04
Jane Street Capital, LLC(JNST)	108	20.04	108	20.04
VIRTU Americas, LLC(NITE)	82	15.21	82	15.21
HRT FINANCIAL LP(HRTF)	23	4.27	23	4.27

<b>Two Sigma Securities, LLC(SOHO)</b>	6	1.11	6	1.11
<b>StoneX Financial INC.(INTL)</b>	3	0.56	3	0.56
<b>Instinet BlockCross(BLKX)</b>	2	0.37	2	0.37
<b>UBS Securities, LLC(UBSS)</b>	2	0.37	2	0.37

**December 2024**

**Non-S&P 500 Stocks Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
559	100.00	559	100.00	0

**Venues**

<b>Venue - Non-directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
<b>Citadel Securities LLC(CDRG)</b>	210	35.71	210	35.71
<b>G1 Execution Services, LLC(ETMM)</b>	114	19.39	114	19.39
<b>Jane Street Capital, LLC(JNST)</b>	100	17.01	100	17.01
<b>VIRTU Americas, LLC(NITE)</b>	90	15.31	90	15.31
<b>Instinet BlockCross(BLKX)</b>	29	4.93	29	4.93
<b>HRT FINANCIAL LP(HRTF)</b>	23	3.91	23	3.91

<b>Two Sigma Securities, LLC(SOHO)</b>	15	2.55	15	2.55
<b>StoneX Financial INC.(INTL)</b>	4	0.68	4	0.68
<b>UBS Securities, LLC(UBSS)</b>	3	0.51	3	0.51

**December 2024**

**Option Contracts Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
0	0.00	0	0.00	0

**Venues**

<b>Venue - Non-directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
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**Marketable Limit  
Orders as % of Non-  
Directed Orders**      **Total Non-Marketable Limit Orders**  
0.00

**Non-Marketable  
Limit Orders as % of  
Non-Directed Orders**  
0      0.00

**Marketable Limit  
Orders**      **Marketable Limit Orders(%)**

**Non-Marketable  
Limit Orders**

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**Marketable Limit  
Orders as % of Non-  
Directed Orders**      **Total Non-Marketable Limit Orders**

**Non-Marketable  
Limit Orders as % of  
Non-Directed Orders**

0.00

0

0.00

**Marketable Limit  
Orders**

**Marketable Limit Orders(%)**

**Non-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**

0.00

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**Marketable Limit  
Orders**

**Marketable Limit Orders(%)**

**Non-Marketable  
Limit Orders**

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<b>Marketable Limit Orders as % of Non- Directed Orders</b>	<b>Total Non-Marketable Limit Orders</b>
0.00	

<b>Non-Marketable Limit Orders as % of Non-Directed Orders</b>
0 0.00

<b>Marketable Limit Orders</b>	<b>Marketable Limit Orders(%)</b>
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<b>Non-Marketable Limit Orders</b>
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<b>Marketable Limit Orders as % of Non- Directed Orders</b>	<b>Total Non-Marketable Limit Orders</b>
0.00	

<b>Non-Marketable Limit Orders as % of Non-Directed Orders</b>
0 0.00

<b>Marketable Limit Orders</b>	<b>Marketable Limit Orders(%)</b>
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<b>Non-Marketable Limit Orders</b>
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0	0.00	0

<b>Marketable Limit Orders as % of Non- Directed Orders</b>	<b>Total Non-Marketable Limit Orders</b>
0.00	

<b>Non-Marketable Limit Orders as % of Non-Directed Orders</b>	
0	0.00

<b>Marketable Limit Orders</b>	<b>Marketable Limit Orders(%)</b>
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<b>Non-Marketable Limit Orders</b>
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<b>Total Other Orders</b>	<b>Other Orders as % of Non-Directed Orders</b>
0	0.00

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0

<b>Total Other Orders</b>	<b>Other Orders as % of Non-Directed Orders</b>
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<b>Total Other Orders</b>	<b>Other Orders as % of Non-Directed Orders</b>
0	0.00

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
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<b>Total Other Orders</b>	<b>Other Orders as % of Non-Directed Orders</b>
0	0.00

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0



0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0

	<b>Other Orders as % of</b>
<b>Total Other Orders</b>	<b>Non-Directed Orders</b>
0	0.00

			<b>Net Payment</b>	<b>Net Payment</b>
<b>Non-Marketable</b>			<b>Paid/Received for</b>	<b>Paid/Received for</b>
<b>Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Market Orders(USD)</b>	<b>Market Orders(cents</b>
				<b>per hundred shares)</b>





<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
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<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
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<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
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<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
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<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
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**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

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**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

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**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

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Paid/Received for  
Other Orders(cents  
per hundred shares)**

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Paid/Received for  
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per hundred shares)**

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**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

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Paid/Received for  
Other Orders(cents  
per hundred shares)**

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**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

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**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**