



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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	35	42.17	29	42.65	0	0.00	4	36.36	2	66.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	18	21.69	18	26.47	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	16	19.28	15	22.06	1	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	5	6.02	5	7.35		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	4	4.82	0	0.00	0	0.00	4	36.36	0	0.00	0	0	0	0	0	0	0	0
instinet BlockCross(BLUX)	1	1.20	0	0.00	0	0.00	0	0.00	1	33.33	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	1	1.20	0	0.00	0	0.00	1	9.09	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	1.20	0	0.00	0	0.00	1	9.09	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	1.20	0	0.00	0	0.00	1	9.09	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	1.20	1	1.47	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
February 2022																		
Non-S&P 500 Stocks Summary																		
Total Non-Directed Orders	37	100.00	27	72.97	2	5.41	4	10.81	4	10.81								
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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	14	37.84	14	51.85	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	12	32.43	6	22.22	2	100.00	0	0.00	4	100.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	4	10.81	4	14.81	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3	8.11	3	11.11	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	5.41	0	0.00	0	0.00	2	50.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2	5.41	0	0.00	0	0.00	2	50.00	0	0.00	0	0	0	0	0	0	0	0
February 2022																		
Option Contracts Summary																		
Total Non-Directed Orders	2	100.00	0	0.00	1	50.00	1	50.00	0	0.00								
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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	1	50.00	0	0.00	1	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	1	50.00	0	0.00	0	0.00	1	100.00	0	0.00	0	0	0	0	0	0	0	0
March 2022																		
S&P 500 Stocks Summary																		
Total Non-Directed Orders	37	100.00	27	72.97	1	2.70	3	8.11	6	16.22								
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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	15	36.59	9	33.33	0	0.00	0	0.00	6	100.00	0	0	0	0	0	0	0	0

[illegible]