

POPULAR SECURITIES - Held NMS Stocks and Options Order Routing Public Report

Generated on Fri Apr 07 2023 04:57:59 GMT-0400 (Bolivia Time)

1st Quarter, 2023

January 2023

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	94.47	1.58	3.95	0.00

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)	35.86	43.28	25.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	23.10	26.47	25.00	7.50	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	18.28	21.43	25.00	2.50	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	7.59	0.00	0.00	55.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	5.86	6.72	25.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	3.79	0.00	0.00	27.50	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	2.76	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	0.69	0.00	0.00	5.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	0.69	0.84	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities,	0.69	0.84	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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)
LLC (UBSS)													

Material Aspects:

Citadel Securities LLC (CDRG):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

VIRTU Americas, LLC (NITE):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

G1 Execution Services, LLC (ETMM):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

NASDAQ Execution Services, LLC (NSDQ):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Jane Street Capital, LLC (JNST):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

New York Stock Exchange (NYSE):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Instinet BlockCross (BLKX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Cboe EDGX US Equities Exchange (EDGX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Two Sigma Securities, LLC (SOHO):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

UBS Securities, LLC (UBSS):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

January 2023

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
100.00	91.53	3.57	4.90	0.00

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)	34.36	39.90	21.74	8.57	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU	22.15	24.76	52.17	1.43	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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)
Americas, LLC (NITE)													
G1 Execution Services, LLC (ETMM)	18.26	20.85	21.74	4.29	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	9.53	11.40	4.35	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	5.10	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	3.89	0.00	0.00	41.43	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	2.01	0.00	0.00	21.43	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial INC. (INTL)	1.61	1.95	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange (MEMX)	1.21	0.00	0.00	12.86	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	0.54	0.00	0.00	5.71	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

VIRTU Americas, LLC (NITE):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

G1 Execution Services, LLC (ETMM):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Jane Street Capital, LLC (JNST):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Instinet BlockCross (BLKX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

NASDAQ Execution Services, LLC (NSDQ):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Cboe EDGX US Equities Exchange (EDGX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

StoneX Financial INC. (INTL):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Members Exchange (MEMX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

New York Stock Exchange (NYSE):

[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

January 2023

Options

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	30.14	6.85	63.01	0.00

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)	39.29	45.45	42.86	37.84	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Services LLC (WEXX)	33.57	9.09	0.00	40.54	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC (DASH)	17.14	13.64	28.57	17.12	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna Capital Group (SUSQ)	7.14	31.82	28.57	0.90	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Morgan Stanley & Company LLC (MSCO)	2.86	0.00	0.00	3.60	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Wolverine Execution Services LLC (WEXX):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Dash Financial Technologies LLC (DASH):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Susquehanna Capital Group (SUSQ):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Morgan Stanley & Company LLC (MSCO):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

February 2023

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	92.96	1.76	4.69	0.59

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)	24.80	36.39	28.57	1.25	20.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	19.05	27.22	42.86	2.50	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	18.25	0.00	0.00	57.50	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	17.86	26.91	28.57	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	10.91	0.00	0.00	34.38	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	3.97	5.81	0.00	0.63	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.79	2.45	0.00	0.63	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	1.59	0.00	0.00	0.00	80.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial INC. (INTL)	0.79	1.22	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	0.60	0.00	0.00	1.88	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

G1 Execution Services, LLC (ETMM):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

New York Stock Exchange (NYSE):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

VIRTU Americas, LLC (NITE):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

NASDAQ Execution Services, LLC (NSDQ):

[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Jane Street Capital, LLC (JNST):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Two Sigma Securities, LLC (SOHO):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Instinet BlockCross (BLKX):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

StoneX Financial INC. (INTL):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

Cboe EDGX US Equities Exchange (EDGX):
[Please refer to our clearing firm National Financial Service 606 Report found at https://clearingcustody.fidelity]

February 2023

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
100.00	88.70	4.80	6.35	0.15

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)	31.75	38.01	48.39	6.96	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	20.87	26.01	16.13	3.48	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	20.49	25.17	29.03	0.87	2.33	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	6.91	8.78	6.45	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	5.38	0.00	0.00	0.00	97.67	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	4.74	0.00	0.00	32.17	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	4.61	0.00	0.00	31.30	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US	2.69	0.00	0.00	18.26	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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)
Equities Exchange (EDGX)													
Members Exchange (MEMX)	0.90	0.00	0.00	6.09	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	0.90	1.18	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

G1 Execution Services, LLC (ETMM):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

VIRTU Americas, LLC (NITE):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Jane Street Capital, LLC (JNST):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Instinet BlockCross (BLKX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

New York Stock Exchange (NYSE):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

NASDAQ Execution Services, LLC (NSDQ):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Cboe EDGX US Equities Exchange (EDGX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Members Exchange (MEMX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Two Sigma Securities, LLC (SOHO):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

February 2023

Options

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	41.82	22.55	34.18	1.45

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)	41.09	40.00	49.23	37.11	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna Capital Group (SUSQ)	20.11	39.17	30.77	1.89	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Services LLC (WEXX)	19.25	2.50	1.54	39.62	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC (DASH)	14.37	10.00	12.31	18.87	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Morgan Stanley & Company LLC (MSCO)	5.17	8.33	6.15	2.52	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Susquehanna Capital Group (SUSQ):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Wolverine Execution Services LLC (WEXX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Dash Financial Technologies LLC (DASH):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Morgan Stanley & Company LLC (MSCO):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

March 2023

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	90.67	4.00	5.33	0.00

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)	27.08	35.29	25.00	2.38	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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)
VIRTU Americas, LLC (NITE)	23.59	30.88	33.33	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	19.03	24.26	33.33	1.19	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	11.80	0.00	0.00	52.38	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	7.51	0.00	0.00	33.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	6.97	8.46	8.33	2.38	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	1.34	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange (MEMX)	1.07	0.00	0.00	4.76	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	0.54	0.00	0.00	2.38	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial INC. (INTL)	0.54	0.74	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

VIRTU Americas, LLC (NITE):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

G1 Execution Services, LLC (ETMM):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

New York Stock Exchange (NYSE):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

NASDAQ Execution Services, LLC (NSDQ):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Jane Street Capital, LLC (JNST):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Instinet BlockCross (BLKX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Members Exchange (MEMX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Cboe EDGX US Equities Exchange (EDGX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

March 2023

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
100.00	85.19	6.29	7.91	0.61

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)	30.51	37.91	43.75	1.36	12.82	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	21.94	27.01	28.13	4.09	2.56	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	17.91	23.10	18.75	0.91	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	10.28	0.00	0.00	54.55	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	6.43	8.41	4.69	0.45	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	3.51	0.71	3.13	0.00	84.62	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	3.43	0.00	0.00	18.18	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange (MEMX)	1.71	0.00	0.00	9.09	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe BZX U.S (BATS)	1.63	0.00	0.00	8.64	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.29	1.54	0.00	0.91	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

VIRTU Americas, LLC (NITE):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

G1 Execution Services, LLC (ETMM):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

NASDAQ Execution Services, LLC (NSDQ):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Jane Street Capital, LLC (JNST):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Instinet BlockCross (BLKX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Cboe EDGX US Equities Exchange (EDGX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Members Exchange (MEMX):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Cboe BZX U.S (BATS):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Two Sigma Securities, LLC (SOHO):
[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

March 2023

Options

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	18.06	20.83	58.33	2.78

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)	33.65	23.08	30.77	35.53	50.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Services LLC (WEXX)	27.88	0.00	0.00	38.16	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna Capital Group (SUSQ)	20.19	53.85	53.85	7.89	50.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC (DASH)	14.42	7.69	7.69	17.11	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Morgan Stanley & Company LLC (MSCO)	3.85	15.38	7.69	1.32	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Wolverine Execution Services LLC (WEXX):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Susquehanna Capital Group (SUSQ):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Dash Financial Technologies LLC (DASH):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]

Morgan Stanley & Company LLC (MSCO):

[Please refer to our clearing firm National Financial Service 606 Report found at <https://clearingcustody.fidelity>]