

January 2026

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
207	100.00	203	98.07	2

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
G1 Execution Services, LLC(ETMM)	48	23.19	47	23.15
Citadel Securities LLC(CDRG)	42	20.29	41	20.20
Jane Street Capital, LLC(JNST)	37	17.87	37	18.23
VIRTU Americas, LLC(NITE)	28	13.53	28	13.79
HRT FINANCIAL LP(HRTF)	25	12.08	25	12.32
Two Sigma Securities, LLC(SOHO)	9	4.35	9	4.43
Goldman, Sachs & Co. LLC(GSCO)	7	3.38	7	3.45
UBS Securities, LLC(UBSS)	6	2.90	6	2.96
GTS SECURITIES LLC(GTSM)	3	1.45	3	1.48

Cboe EDGX US Equities Exchange(EDGX)	1	0.48	0	0.00
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January 2026

**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
486	100.00	481	98.97	2

Venues

Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
G1 Execution Services, LLC(ETMM)	113	23.16	113	23.40
VIRTU Americas, LLC(NITE)	86	17.62	86	17.81
HRT FINANCIAL LP(HRTF)	85	17.42	84	17.39
Citadel Securities LLC(CDRG)	80	16.39	80	16.56
Jane Street Capital, LLC(JNST)	70	14.34	70	14.49
UBS Securities, LLC(UBSS)	20	4.10	19	3.93
Goldman, Sachs & Co. LLC(GSCO)	15	3.07	15	3.11
Two Sigma Securities, LLC(SOHO)	12	2.46	12	2.48
Instinet BlockCross(BLKX)	2	0.41	2	0.41

Cboe EDGX US Equities Exchange(EDGX)	2	0.41	0	0.00
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January 2026

**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
9	100.00	6	66.67	0

Venues

Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Wolverine Execution Services LLC(WEXX)	4	44.44	3	50.00
Citadel Securities LLC(CDRG)	2	22.22	2	33.33
Jane Street Capital, LLC(JNST)	2	22.22	1	16.67
GLOBAL EXECUTION BROKERS, LP(GEBB)	1	11.11	0	0.00

February 2026

**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
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231	100.00	211	91.34	1
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Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
G1 Execution Services, LLC(ETMM)	53	22.94	50	23.70
VIRTU Americas, LLC(NITE)	53	22.94	44	20.85
Citadel Securities LLC(CDRG)	40	17.32	35	16.59
HRT FINANCIAL LP(HRTF)	33	14.29	33	15.64
Jane Street Capital, LLC(JNST)	33	14.29	33	15.64
UBS Securities, LLC(UBSS)	10	4.33	10	4.74
Two Sigma Securities, LLC(SOHO)	4	1.73	4	1.90
Cboe EDGX US Equities Exchange(EDGX)	2	0.87	0	0.00
Goldman, Sachs & Co. LLC(GSCO)	2	0.87	2	0.95
NASDAQ Stock Market(NSDQ)	1	0.43	0	0.00

February 2026

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
388	100.00	360	92.78	2

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
G1 Execution Services, LLC(ETMM)	103	26.48	102	28.33
Citadel Securities LLC(CDRG)	80	20.57	64	17.78
VIRTU Americas, LLC(NITE)	67	17.22	59	16.39
Jane Street Capital, LLC(JNST)	52	13.37	52	14.44
HRT FINANCIAL LP(HRTF)	51	13.11	51	14.17
Goldman, Sachs & Co. LLC(GSCO)	11	2.83	11	3.06
UBS Securities, LLC(UBSS)	11	2.83	11	3.06
Two Sigma Securities, LLC(SOHO)	9	2.31	9	2.50
Members Exchange(MEMX)	2	0.51	0	0.00
Instinet				
BlockCross(BLKX)	1	0.26	0	0.00

February 2026

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
16	100.00	7	43.75	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	6	35.29	2	28.57
Dash Financial Technologies LLC(DASH)	4	23.53	1	14.29
Jane Street Capital, LLC(JNST)	3	17.65	3	42.86
Wolverine Execution Services LLC(WEXX)	3	17.65	1	14.29
GLOBAL EXECUTION BROKERS, LP(GEBB)	1	5.88	0	0.00

March 2026

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
318	100.00	315	99.06	2

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	69	21.50	69	21.90
Jane Street Capital, LLC(JNST)	67	20.87	66	20.95

VIRTU Americas, LLC(NITE)	65	20.25	64	20.32
G1 Execution Services, LLC(ETMM)	64	19.94	64	20.32
HRT FINANCIAL LP(HRTF)	27	8.41	27	8.57
Goldman, Sachs & Co. LLC(GSCO)	11	3.43	11	3.49
Two Sigma Securities, LLC(SOHO)	8	2.49	8	2.54
UBS Securities, LLC(UBSS)	4	1.25	4	1.27
NASDAQ Stock Market(NSDQ)	3	0.93	0	0.00
GTS SECURITIES LLC(GTSM)	2	0.62	2	0.63

March 2026

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
1,123	100.00	1,096	97.60	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	237	20.00	237	21.58
VIRTU Americas, LLC(NITE)	236	19.92	228	20.77

G1 Execution Services, LLC(ETMM)	225	18.99	225	20.49
Jane Street Capital, LLC(JNST)	209	17.64	209	19.03
HRT FINANCIAL LP(HRTF)	105	8.86	105	9.56
NASDAQ Stock Market(NSDQ)	58	4.89	0	0.00
Goldman, Sachs & Co. LLC(GSCO)	46	3.88	46	4.19
UBS Securities, LLC(UBSS)	23	1.94	23	2.09
Two Sigma Securities, LLC(SOHO)	14	1.18	14	1.28
NYSE Arca(ARCA)	12	1.01	0	0.00

March 2026

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
11	100.00	5	45.45	1

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	6	28.57	0	0.00
Dash Financial Technologies LLC(DASH)	5	23.81	0	0.00
Jane Street Capital, LLC(JNST)	5	23.81	3	60.00

Wolverine Execution Services LLC(WEXX)	3	14.29	1	20.00
GLOBAL EXECUTION BROKERS, LP(GEBB)	2	9.52	1	20.00

0	0.00	1
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Marketable Limit Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders
0.41	

Non-Marketable Limit Orders as % of Non-Directed Orders
3 0.62

Marketable Limit Orders	Marketable Limit Orders(%)
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Non-Marketable Limit Orders
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0	0.00	0
0	0.00	0
1	50.00	0
0	0.00	0
0	0.00	0
1	50.00	0
0	0.00	0
0	0.00	0
0	0.00	0

0

0.00

2

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

Total Non-Marketable Limit Orders

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

0.00

3

33.33

**Marketable Limit
Orders**

Marketable Limit Orders(%)

**Non-Marketable
Limit Orders**

0

0.00

1

0

0.00

0

0

0.00

1

0

0.00

1

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

Total Non-Marketable Limit Orders

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

0.43

5

2.16

**Marketable Limit
Orders**

Marketable Limit Orders(%)

**Non-Marketable
Limit Orders**

1

100.00

2

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0.00

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0.00

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0.00

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2

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0.00

0

0

0.00

1

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

Total Non-Marketable Limit Orders

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

0.52

6

1.55

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	
	1	33.33	0
	1	33.33	3
	0	0.00	0
	0	0.00	0
	0	0.00	0
	0	0.00	0
	0	0.00	0
	0	0.00	0
	0	0.00	2
	1	33.33	0

Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	
0.00		9	56.25

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	
	1	50.00	3
	1	50.00	2
	0	0.00	0
	0	0.00	2
	0	0.00	1

Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	
0.63		1	0.31

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	
	0	0.00	0
	1	50.00	0

1	50.00	0
0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	3
0	0.00	0

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

Non-Marketable Limit Orders as % of Non-Directed Orders
19 1.69

Marketable Limit Orders **Marketable Limit Orders(%)**
0
0

Non-Marketable Limit Orders
0.00 0
0.00 0

0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	58
0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	12

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

9.09

Total Non-Marketable Limit Orders

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

5

45.45

**Marketable Limit
Orders**

0

Marketable Limit Orders(%)

1

0

**Non-Marketable
Limit Orders**

0.00

100.00

0.00

6

4

2

0

0.00

2

0

0.00

1

66.67	0	0.00	0	0
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Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00

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)
33.33	0	0.00	0	0
0.00	0	0.00	0	0
33.33	0	0.00	0	0
33.33	0	0.00	0	0

Total Other Orders	Other Orders as % of Non-Directed Orders
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14

6.06

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)
40.00	0	0.00	0	0
0.00	9	64.29	0	0
0.00	5	35.71	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
40.00	0	0.00	0	0
0.00	0	0.00	0	0
20.00	0	0.00	0	0

Total Other Orders	Other Orders as % of Non-Directed Orders
20	5.15

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)
0.00	0	0.00	0	0
50.00	12	60.00	0	0
0.00	8	40.00	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
33.33	0	0.00	0	0
0.00	0	0.00	0	0

**Other Orders as % of
Total Other Orders Non-Directed Orders**
0 0.00

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)
37.50	0	0.00	0	0
25.00	0	0.00	0	0
0.00	0	0.00	0	0
25.00	0	0.00	0	0
12.50	0	0.00	0	0

Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00

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)
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
75.00	0	0.00	0	0
0.00	0	0.00	0	0

	Other Orders as % of
Total Other Orders	Non-Directed Orders
8	0.71

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)
0.00	0	0.00	0	0
0.00	8	100.00	0	0

0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
73.42	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
15.19	0	0.00	0	0

Other Orders as % of
Total Other Orders Non-Directed Orders
 0 0.00

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)
40.00	0	0.00	0	0
26.67	0	0.00	0	0
13.33	0	0.00	0	0

13.33	0	0.00	0	0
6.67	0	0.00	0	0

0 0 0 0 0

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)
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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)
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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)
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

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)
0	0	0	0	0
0	0	0	0	0

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

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)
0	0	0	0	0
0	0	0	0	0

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
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0	0	0	0	0
0	0	0	0	0

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)
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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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**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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**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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