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2nd quarter, 2026

April 2026

S&P 500 Stocks

Summary

	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	
Non-Directed Orders as % of All Orders	100	92.16	0.73	1.96	5.14

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)	18.83	18.23	19.35	5.47	45.4	0	0	0	0	0	0	0	0
CrossStream ATS. (XSTM)	18.39	19.98	25.81	0	0	0	0	0	0	0	0	0	0
Virtu Americas, LLC. (NITE)	17.67	16.91	12.9	4.5	48.57	0	0	0	0	0	0	0	0
Jane Street Capital, LLC. (JNST)	15.67	16.99	9.68	3.22	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC. (ETMM)	14.03	15.08	12.9	4.82	0	0	0	0	0	0	0	0	0
HRT Financial LP. (HRTF)	6.06	6.5	8.06	1.93	0	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC. (GSCO)	2.38	2.54	1.61	1.29	0	0	0	0	0	0	0	0	0
New York Stock Exchange. (NYSE)	2.08	0	3.23	50.48	0	0	0	0	0	0	0	0	0
UBS Securities, LLC. (UBSS)	1.79	1.78	3.23	0	3.49	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC. (SOHO)	1.15	1.15	0	0	2.54	0	0	0	0	0	0	0	0

Material Aspects:

N/A

April 2026

Non S&P 500 Stocks

Summary

Summary	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
Non-Directed Orders as % of All Orders				
100	80.91	3.48	11.64	3.97

Venues

[illegible]

HRT Financial LP. (HRTF)	6.09	6.45	2.74	2.78	0	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC. (GSCO)	2.69	2.85	1.37	1.19	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC. (SOHO)	2.06	2.13	1.37	0	2.09	0	0	0	0	0	0	0	0
Nasdaq Stock Market. (NSDQ)	1.26	0	5.48	36.9	0	0	0	0	0	0	0	0	0
New York Stock Exchange. (NYSE)	0.56	0	0	17.06	0	0	0	0	0	0	0	0	0

Material Aspects:
N/A

May 2026

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	82.58	2.06	12.75	2.61

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)
CrossStream ATS. (XSTM)	32.25	39.6	46.6	0	0	0	0	0	0	0	0	0	0
Citadel Securities LLC. (CDRG)	14.8	16.47	12.57	6.19	32.73	0	0	0	0	0	0	0	0
Virtu Americas, LLC. (NITE)	12.43	13.24	9.42	4.89	64.55	0	0	0	0	0	0	0	0
G1 Execution Services, LLC. (ETMM)	11.04	12.91	10.47	3.67	0	0	0	0	0	0	0	0	0
Nasdaq Stock Market. (NSDQ)	5.99	0	1.57	33.92	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC. (JNST)	5.25	6.29	3.66	1.3	0	0	0	0	0	0	0	0	0
HRT Financial LP. (HRTF)	4.33	4.95	3.66	1.99	0	0	0	0	0	0	0	0	0
New York Stock Exchange. (NYSE)	2.88	0	0	16.42	0	0	0	0	0	0	0	0	0
Instinet BlockCross. (BLKX)	2.37	2.72	9.42	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange. (EDGX)	2.2	0	0	12.53	0	0	0	0	0	0	0	0	0

Material Aspects:
N/A

May 2026

Option Contracts

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	66.96	4.46	16.96	11.61

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)	33.04	33.33	60	42.11	7.69	0	0	0	0	0	0	0	0

Jane Street Capital, LLC. (JNST)	23.21	32	20	5.26	0	0	0	0	0	0	0	0	0
Interactive Brokers LLC. (IBKR)	15.18	5.33	0	5.26	92.31	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC. (DASH)	11.61	14.67	0	10.53	0	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC. (WEXX)	8.93	5.33	0	31.58	0	0	0	0	0	0	0	0	0
Global Execution Brokers, LP. (GEBB)	8.04	9.33	20	5.26	0	0	0	0	0	0	0	0	0

Material Aspects:
N/A

June 2026

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	95.15	0.57	1.86	2.42

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)	28.61	28.87	16.67	19.21	39.88	0	0	0	0	0	0	0	0
Virtu Americas, LLC. (NITE)	17.44	16.9	23.33	10.17	55.49	0	0	0	0	0	0	0	0
G1 Execution Services, LLC. (ETMM)	16.81	17.62	8.33	7.91	0	0	0	0	0	0	0	0	0
CrossStream ATS. (XSTM)	15.52	16.38	35	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC. (JNST)	8.62	9	8.33	4.24	0	0	0	0	0	0	0	0	0
HRT Financial LP. (HRTF)	5.11	5.32	1.67	3.39	0	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC. (GSCO)	3.02	3.13	5	1.69	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC. (SOHO)	1.61	1.6	0	1.98	2.31	0	0	0	0	0	0	0	0
Nasdaq Stock Market. (NSDQ)	1.41	0	1.67	34.18	0	0	0	0	0	0	0	0	0
UBS Securities, LLC. (UBSS)	0.56	0.53	0	0.56	2.31	0	0	0	0	0	0	0	0

Material Aspects:
N/A

June 2026

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	86.34	1.99	10.18	1.49

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)
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CrossStream ATS. (XSTM)	29.23	33.76	45.45	0	0	0	0	0	0	0	0	0	0
Citadel Securities LLC. (CDRG)	21.21	21.98	13.9	16.57	37.5	0	0	0	0	0	0	0	0
Virtu Americas, LLC. (NITE)	13.79	13.68	11.76	12.1	52.78	0	0	0	0	0	0	0	0
G1 Execution Services, LLC. (ETMM)	12.72	13.55	11.76	8.63	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC. (INST)	6.28	6.86	4.28	3.47	0	0	0	0	0	0	0	0	0
HRT Financial LP. (HRTF)	3.47	3.57	2.67	3.27	0	0	0	0	0	0	0	0	0
Nasdaq Stock Market. (NSDQ)	3.47	0	0.53	25.99	0	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC. (GSCO)	2.48	2.6	1.07	2.18	0	0	0	0	0	0	0	0	0
Instinet BlockCross. (BLKX)	1.91	2.09	6.95	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange. (EDGX)	1.53	0	0	11.51	0	0	0	0	0	0	0	0	0

Material Aspects:
N/A

June 2026

Option Contracts

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	65.36	5.23	29.41	0

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)	44.16	46	44.44	40	0	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC. (DASH)	20.78	22	22.22	17.78	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC. (INST)	18.18	22	11.11	11.11	0	0	0	0	0	0	0	0	0
Global Execution Brokers, LP. (GEBB)	10.39	10	11.11	11.11	0	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC. (WEXX)	6.49	0	11.11	20	0	0	0	0	0	0	0	0	0

Material Aspects:
N/A