

1st Quarter, 2023

January 2023

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 | Marketable Limit Orders as % of Non-Directed Orders | Total Non-Marketable Limit Orders |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|
| 550                       | 100.00                                 | 532                 | 96.73                                     | 1                             | 0.18  | 11                                |

Venues

| Venue - Non-directed Order Flow       | Non-Directed Orders | Non-Directed Orders(%) | Market Orders | Market Orders(%) | Marketable Limit Orders | Marketable Limit Orders(%) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|
| Citadel Securities LLC(CDRG)          | 194                 | 26.69                  | 189           | 36.84            | 1                       | 100.00                     |
| VIRTU Americas, LLC(NITE)             | 141                 | 19.39                  | 134           | 26.12            | 0                       | 0.00                       |
| G1 Execution Services, LLC(ETMM)      | 125                 | 17.19                  | 124           | 24.17            | 0                       | 0.00                       |
| National Financial Services LLC(XSTM) | 121                 | 16.64                  | 0             | 0.00             | 0                       | 0.00                       |

|   |    |       |    |      |   |      |
|---|----|-------|----|------|---|------|
| <b>NASDAQ Execution Services, LLC(NSDQ)</b> | 74 | 10.18 | 0  | 0.00 | 0 | 0.00 |
| <b>Jane Street Capital, LLC(JNST)</b>       | 43 | 5.91  | 43 | 8.38 | 0 | 0.00 |
| <b>StoneX Financial INC.(INTL)</b>          | 14 | 1.93  | 14 | 2.73 | 0 | 0.00 |
| <b>Two Sigma Securities, LLC(SOHO)</b>      | 6  | 0.83  | 6  | 1.17 | 0 | 0.00 |
| <b>Cboe EDGX US Equities Exchange(EDGX)</b> | 5  | 0.69  | 0  | 0.00 | 0 | 0.00 |
| <b>UBS Securities, LLC(UBSS)</b>            | 3  | 0.41  | 3  | 0.58 | 0 | 0.00 |

**January 2023**

**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> | <b>Marketable Limit Orders as % of Non-Directed Orders</b> | <b>Total Non-Marketable Limit Orders</b> |
|----------------------------------|---|----------------------------|--|--------------------------------------|--|--|
| 1,113                            | 100.00  | 1,054                      | 94.70  | 7                                    | 0.63   | 19                                       |

**Venues**

| Venue - Non-directed Order Flow       | Non-Directed Orders | Non-Directed Orders(%) | Market Orders | Market Orders(%) | Marketable Limit Orders | Marketable Limit Orders(%) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|
| National Financial Services LLC(XSTM) | 464                 | 28.71                  | 0             | 0.00             | 0                       | 0.00                       |
| Citadel Securities LLC(CDRG)          | 379                 | 23.45                  | 364           | 35.76            | 1                       | 14.29                      |
| G1 Execution Services, LLC(ETMM)      | 290                 | 17.95                  | 275           | 27.01            | 5                       | 71.43                      |
| VIRTU Americas, LLC(NITE)             | 279                 | 17.26                  | 265           | 26.03            | 1                       | 14.29                      |
| Jane Street Capital, LLC(JNST)        | 93                  | 5.75                   | 91            | 8.94             | 0                       | 0.00                       |
| Instinet                              |                     |                        |               |                  |                         |                            |
| BlockCross(BLKX)                      | 29                  | 1.79                   | 0             | 0.00             | 0                       | 0.00                       |
| NASDAQ Execution Services, LLC(NSDQ)  | 22                  | 1.36                   | 0             | 0.00             | 0                       | 0.00                       |
| NYSE American(AMEX)                   | 15                  | 0.93                   | 0             | 0.00             | 0                       | 0.00                       |
| Cboe EDGX US Equities Exchange(EDGX)  | 13                  | 0.80                   | 0             | 0.00             | 0                       | 0.00                       |
| StoneX Financial INC.(INTL)           | 12                  | 0.74                   | 12            | 1.18             | 0                       | 0.00                       |

January 2023

**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 | Marketable Limit Orders as % of Non-Directed Orders | Total Non-Marketable Limit Orders |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|
| 49                        | 100.00                                 | 14                  | 28.57                                     | 2                             | 4.08  | 33                                |

**Venues**

| Venue - Non-directed Order Flow        | Non-Directed Orders | Non-Directed Orders(%) | Market Orders | Market Orders(%) | Marketable Limit Orders | Marketable Limit Orders(%) |
|--|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|
| Citadel Securities LLC(CDRG)           | 26                  | 44.83                  | 7             | 50.00            | 2                       | 100.00                     |
| Wolverine Execution Services LLC(WEXX) | 16                  | 27.59                  | 0             | 0.00             | 0                       | 0.00                       |
| Dash Financial Technologies LLC(DASH)  | 9                   | 15.52                  | 2             | 14.29            | 0                       | 0.00                       |
| Susquehanna Capital Group(SUSQ)        | 6                   | 10.34                  | 5             | 35.71            | 0                       | 0.00                       |
| Morgan Stanley & Company LLC(MSCO)     | 1                   | 1.72                   | 0             | 0.00             | 0                       | 0.00                       |

**February 2023**

**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 | Marketable Limit Orders as % of Non-Directed Orders | Total Non-Marketable Limit Orders |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|
| 480                       | 100.00                                 | 454                 | 94.58                                     | 3                             | 0.63  | 12                                |

**Venues**

| Venue - Non-directed Order Flow       | Non-Directed Orders | Non-Directed Orders(%) | Market Orders | Market Orders(%) | Marketable Limit Orders | Marketable Limit Orders(%) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|
| Citadel Securities LLC(CDRG)          | 177                 | 30.05                  | 173           | 37.53            | 0                       | 0.00                       |
| VIRTU Americas, LLC(NITE)             | 141                 | 23.94                  | 134           | 29.07            | 1                       | 33.33                      |
| G1 Execution Services, LLC(ETMM)      | 110                 | 18.68                  | 107           | 23.21            | 1                       | 33.33                      |
| National Financial Services LLC(XSTM) | 99                  | 16.81                  | 0             | 0.00             | 0                       | 0.00                       |
| Jane Street Capital, LLC(JNST)        | 35                  | 5.94                   | 34            | 7.38             | 1                       | 33.33                      |
| Two Sigma Securities, LLC(SOHO)       | 8                   | 1.36                   | 8             | 1.74             | 0                       | 0.00                       |
| Cboe EDGX US Equities Exchange(EDGX)  | 6                   | 1.02                   | 0             | 0.00             | 0                       | 0.00                       |

|   |   |      |   |      |   |      |
|---|---|------|---|------|---|------|
| <b>NASDAQ Execution Services, LLC(NSDQ)</b> | 6 | 1.02 | 0 | 0.00 | 0 | 0.00 |
| <b>StoneX Financial INC.(INTL)</b>          | 4 | 0.68 | 4 | 0.87 | 0 | 0.00 |
| <b>Members Exchange(MEMX)</b>               | 2 | 0.34 | 0 | 0.00 | 0 | 0.00 |

**February 2023**

**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> | <b>Marketable Limit Orders as % of Non-Directed Orders</b> | <b>Total Non-Marketable Limit Orders</b> |
|----------------------------------|---|----------------------------|--|--------------------------------------|--|--|
| 819                              | 100.00  | 740                        | 90.35  | 36                                   | 4.40   | 19                                       |

**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>Marketable Limit Orders</b> | <b>Marketable Limit Orders(%)</b> |
|--|----------------------------|-------------------------------|----------------------|-------------------------|--------------------------------|-----------------------------------|
| <b>National Financial Services LLC(XSTM)</b> | 377                        | 28.24                         | 0                    | 0.00                    | 0                              | 0.00                              |
| <b>Citadel Securities LLC(CDRG)</b>          | 306                        | 22.92                         | 288                  | 38.15                   | 10                             | 27.78                             |

|   |     |       |     |       |    |       |
|---|-----|-------|-----|-------|----|-------|
| <b>VIRTU Americas, LLC(NITE)</b>            | 232 | 17.38 | 201 | 26.62 | 17 | 47.22 |
| <b>G1 Execution Services, LLC(ETMM)</b>     | 201 | 15.06 | 192 | 25.43 | 4  | 11.11 |
| <b>Jane Street Capital, LLC(JNST)</b>       | 59  | 4.42  | 54  | 7.15  | 5  | 13.89 |
| <b>NYSE American(AMEX)</b>                  | 54  | 4.04  | 0   | 0.00  | 0  | 0.00  |
| <b>New York Stock Exchange(NYSE)</b>        | 31  | 2.32  | 0   | 0.00  | 0  | 0.00  |
| <b>Instinet BlockCross(BLKX)</b>            | 21  | 1.57  | 0   | 0.00  | 0  | 0.00  |
| <b>Cboe EDGX US Equities Exchange(EDGX)</b> | 20  | 1.50  | 0   | 0.00  | 0  | 0.00  |
| <b>UBS Securities, LLC(UBSS)</b>            | 10  | 0.75  | 8   | 1.06  | 0  | 0.00  |

**February 2023**

**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> | <b>Marketable Limit Orders as % of Non-Directed Orders</b> | <b>Total Non-Marketable Limit Orders</b> |
|----------------------------------|---|----------------------------|--|--------------------------------------|--|--|
| 71                               | 100.00  | 28                         | 39.44  | 9                                    | 12.68  | 34                                       |

**Venues**

| Venue - Non-directed Order Flow        | Non-Directed Orders | Non-Directed Orders(%) | Market Orders | Market Orders(%) | Marketable Limit Orders | Marketable Limit Orders(%) |
|--|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|
| Citadel Securities LLC(CDRG)           | 34                  | 43.59                  | 11            | 39.29            | 7                       | 70.00                      |
| Dash Financial Technologies LLC(DASH)  | 14                  | 17.95                  | 4             | 14.29            | 0                       | 0.00                       |
| Susquehanna Capital Group(SUSQ)        | 14                  | 17.95                  | 10            | 35.71            | 3                       | 30.00                      |
| Wolverine Execution Services LLC(WEXX) | 11                  | 14.10                  | 0             | 0.00             | 0                       | 0.00                       |
| Morgan Stanley & Company LLC(MSCO)     | 5                   | 6.41                   | 3             | 10.71            | 0                       | 0.00                       |

March 2023

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 | Marketable Limit Orders as % of Non-Directed Orders | Total Non-Marketable Limit Orders |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|
| 702                       | 100.00                                 | 678                 | 96.58                                     | 6                             | 0.85  | 13                                |

Venues



| Venue - Non-directed Order Flow       | Non-Directed Orders | Non-Directed Orders(%) | Market Orders | Market Orders(%) | Marketable Limit Orders | Marketable Limit Orders(%) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|
| Citadel Securities LLC(CDRG)          | 245                 | 26.83                  | 236           | 37.34            | 2                       | 25.00                      |
| National Financial Services LLC(XSTM) | 221                 | 24.21                  | 0             | 0.00             | 0                       | 0.00                       |
| VIRTU Americas, LLC(NITE)             | 184                 | 20.15                  | 180           | 28.48            | 1                       | 12.50                      |
| G1 Execution Services, LLC(ETMM)      | 152                 | 16.65                  | 149           | 23.58            | 2                       | 25.00                      |
| Jane Street Capital, LLC(JNST)        | 61                  | 6.68                   | 60            | 9.49             | 1                       | 12.50                      |
| NASDAQ Execution Services, LLC(NSDQ)  | 28                  | 3.07                   | 0             | 0.00             | 1                       | 12.50                      |
| New York Stock Exchange(NYSE)         | 7                   | 0.77                   | 0             | 0.00             | 0                       | 0.00                       |
| Cboe EDGX US Equities Exchange(EDGX)  | 4                   | 0.44                   | 0             | 0.00             | 0                       | 0.00                       |
| Instinet BlockCross(BLKX)             | 3                   | 0.33                   | 0             | 0.00             | 1                       | 12.50                      |
| StoneX Financial INC.(INTL)           | 3                   | 0.33                   | 3             | 0.47             | 0                       | 0.00                       |

March 2023

**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> | <b>Marketable Limit Orders as % of Non-Directed Orders</b> | <b>Total Non-Marketable Limit Orders</b> |
|----------------------------------|---|----------------------------|--|--------------------------------------|--|--|
| 1,260                            | 100.00  | 1,145                      | 90.87  | 67                                   | 5.32   | 18                                       |

**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>Marketable Limit Orders</b> | <b>Marketable Limit Orders(%)</b> |
|--|----------------------------|-------------------------------|----------------------|-------------------------|--------------------------------|-----------------------------------|
| <b>National Financial Services LLC(XSTM)</b> | 578                        | 30.23                         | 0                    | 0.00                    | 0                              | 0.00                              |
| <b>Citadel Securities LLC(CDRG)</b>          | 460                        | 24.06                         | 422                  | 37.31                   | 24                             | 35.82                             |
| <b>VIRTU Americas, LLC(NITE)</b>             | 342                        | 17.89                         | 308                  | 27.23                   | 20                             | 29.85                             |
| <b>G1 Execution Services, LLC(ETMM)</b>      | 295                        | 15.43                         | 279                  | 24.67                   | 13                             | 19.40                             |
| <b>Jane Street Capital, LLC(JNST)</b>        | 102                        | 5.33                          | 93                   | 8.22                    | 8                              | 11.94                             |
| <b>Instinet BlockCross(BLKX)</b>             | 63                         | 3.29                          | 2                    | 0.18                    | 0                              | 0.00                              |
| <b>NYSE Arca(ARCA)</b>                       | 15                         | 0.78                          | 0                    | 0.00                    | 0                              | 0.00                              |
| <b>StoneX Financial INC.(INTL)</b>           | 13                         | 0.68                          | 12                   | 1.06                    | 1                              | 1.49                              |

|   |    |      |   |      |   |      |
|---|----|------|---|------|---|------|
| <b>NASDAQ Execution Services, LLC(NSDQ)</b> | 12 | 0.63 | 0 | 0.00 | 0 | 0.00 |
| <b>Two Sigma Securities, LLC(SOHO)</b>      | 11 | 0.58 | 9 | 0.80 | 1 | 1.49 |

**March 2023**

**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> | <b>Marketable Limit Orders as % of Non-Directed Orders</b> | <b>Total Non-Marketable Limit Orders</b> |
|----------------------------------|---|----------------------------|--|--------------------------------------|--|--|
| 66                               | 100.00  | 33                         | 50.00  | 1                                    | 1.52   | 32                                       |

**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>Marketable Limit Orders</b> | <b>Marketable Limit Orders(%)</b> |
|--|----------------------------|-------------------------------|----------------------|-------------------------|--------------------------------|-----------------------------------|
| <b>Citadel Securities LLC(CDRG)</b>    | 26                         | 40.00                         | 11                   | 35.48                   | 0                              | 0.00                              |
| <b>Susquehanna Capital Group(SUSQ)</b> | 13                         | 20.00                         | 12                   | 38.71                   | 0                              | 0.00                              |

|   |    |       |   |       |   |        |
|---|----|-------|---|-------|---|--------|
| <b>Wolverine Execution Services LLC(WEXX)</b> | 12 | 18.46 | 1 | 3.23  | 0 | 0.00   |
| <b>Dash Financial Technologies LLC(DASH)</b>  | 11 | 16.92 | 5 | 16.13 | 1 | 100.00 |
| <b>Morgan Stanley &amp; Company LLC(MSCO)</b> | 3  | 4.62  | 2 | 6.45  | 0 | 0.00   |

|  |                           |   |
|--|---------------------------|---|
| <b>Non-Marketable<br/>Limit Orders as % of<br/>Non-Directed Orders</b> | <b>Total Other Orders</b> | <b>Other Orders as % of<br/>Non-Directed Orders</b> |
| 2.00   | 6                         | 1.09  |

| <b>Non-Marketable<br/>Limit Orders</b> | <b>Non-Marketable<br/>Limit Orders(%)</b> | <b>Other Orders</b> | <b>Other Orders(%)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(cents<br/>per hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(cents per<br/>hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Non-Marketable<br/>Limit Orders(USD)</b> |
|--|---|---------------------|------------------------|---|--|---|--|---|
| 3                                      | 3.53                                      | 1                   | 0.78                   | 0   | 0  | 0   | 0  | 0   |
| 2                                      | 2.35                                      | 5                   | 3.91                   | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 1.18                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 121                 | 94.53                  | 0   | 0  | 0   | 0  | 0   |

|    |       |   |      |   |   |   |   |   |   |
|----|-------|---|------|---|---|---|---|---|---|
| 74 | 87.06 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5  | 5.88  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |

**Non-Marketable**

**Limit Orders as % of**

**Non-Directed Orders Total Other Orders**

1.71

**Other Orders as % of**

**Non-Directed Orders**

33

2.96

| <b>Non-Marketable<br/>Limit Orders</b> | <b>Non-Marketable<br/>Limit Orders(%)</b> | <b>Other Orders</b> | <b>Other Orders(%)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(cents<br/>per hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(cents per<br/>hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Non-Marketable<br/>Limit Orders(USD)</b> |
|--|---|---------------------|------------------------|---|--|---|--|---|
| 0                                      | 0.00                                      | 464                 | 88.21                  | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 1.54                                      | 13                  | 2.47                   | 0   | 0  | 0   | 0  | 0   |
| 4                                      | 6.15                                      | 6                   | 1.14                   | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 1.54                                      | 12                  | 2.28                   | 0   | 0  | 0   | 0  | 0   |
| 2                                      | 3.08                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 29                  | 5.51                   | 0   | 0  | 0   | 0  | 0   |
| 22                                     | 33.85                                     | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 15                                     | 23.08                                     | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 13                                     | 20.00                                     | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |

|                             |                           |                             |                            |
|-----------------------------|---------------------------|-----------------------------|----------------------------|
| <b>Non-Marketable</b>       |                           |                             |                            |
| <b>Limit Orders as % of</b> |                           | <b>Other Orders as % of</b> |                            |
| <b>Non-Directed Orders</b>  | <b>Total Other Orders</b> | <b>Non-Directed Orders</b>  | <b>Non-Directed Orders</b> |
| 67.35                       | 0                         | 0.00                        |                            |

| <b>Non-Marketable</b> | <b>Non-Marketable</b>  | <b>Other Orders</b> | <b>Other Orders</b>    | <b>Net Payment</b>        | <b>Net Payment</b>         | <b>Net Payment</b>       | <b>Net Payment</b>       | <b>Net Payment</b>       |
|-----------------------|------------------------|---------------------|------------------------|---------------------------|----------------------------|--------------------------|--------------------------|--------------------------|
| <b>Limit Orders</b>   | <b>Limit Orders(%)</b> |                     | <b>Other Orders(%)</b> | <b>Paid/Received for</b>  | <b>Paid/Received for</b>   | <b>Paid/Received for</b> | <b>Paid/Received for</b> | <b>Paid/Received for</b> |
|                       |                        |                     |                        | <b>Market Orders(USD)</b> | <b>Market Orders(cents</b> | <b>Marketable Limit</b>  | <b>Marketable Limit</b>  | <b>Marketable Limit</b>  |
|                       |                        |                     |                        |                           | <b>per hundred shares)</b> | <b>Orders(USD)</b>       | <b>Orders(cents per</b>  | <b>Orders(USD)</b>       |
|                       |                        |                     |                        |                           |                            |                          | <b>hundred shares)</b>   | <b>Orders(USD)</b>       |
| 17                    | 40.48                  | 0                   | 0.00                   | 0                         | 0                          | 0                        | 0                        | 0                        |
| 16                    | 38.10                  | 0                   | 0.00                   | 0                         | 0                          | 0                        | 0                        | 0                        |
| 7                     | 16.67                  | 0                   | 0.00                   | 0                         | 0                          | 0                        | 0                        | 0                        |
| 1                     | 2.38                   | 0                   | 0.00                   | 0                         | 0                          | 0                        | 0                        | 0                        |
| 1                     | 2.38                   | 0                   | 0.00                   | 0                         | 0                          | 0                        | 0                        | 0                        |



**Non-Marketable**

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

2.50

**Other Orders as % of  
Non-Directed Orders**

11

2.29

| <b>Non-Marketable<br/>Limit Orders</b> | <b>Non-Marketable<br/>Limit Orders(%)</b> | <b>Other Orders</b> | <b>Other Orders(%)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(cents<br/>per hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(cents per<br/>hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Non-Marketable<br/>Limit Orders(USD)</b> |
|--|---|---------------------|------------------------|---|--|---|--|---|
| 0                                      | 0.00                                      | 4                   | 3.64                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 6                   | 5.45                   | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 6.67                                      | 1                   | 0.91                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 99                  | 90.00                  | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 6                                      | 40.00                                     | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |

|   |       |   |      |   |   |   |   |   |   |
|---|-------|---|------|---|---|---|---|---|---|
| 6 | 40.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0 | 0.00  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2 | 13.33 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |

**Non-Marketable**

|   |                             |
|---|-----------------------------|
| <b>Limit Orders as % of</b>                   | <b>Other Orders as % of</b> |
| <b>Non-Directed Orders Total Other Orders</b> | <b>Non-Directed Orders</b>  |
| 2.32  | 24                          |
|   | 2.93                        |

| <b>Non-Marketable Limit Orders</b> | <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> | <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> |
|------------------------------------|---------------------------------------|---------------------|------------------------|---|--|---|--|---|
| 0                                  | 0.00                                  | 377                 | 89.34                  | 0   | 0  | 0   | 0  | 0   |
| 3                                  | 2.46                                  | 5                   | 1.18                   | 0   | 0  | 0   | 0  | 0   |

|    |       |    |      |   |   |   |   |   |
|----|-------|----|------|---|---|---|---|---|
| 0  | 0.00  | 14 | 3.32 | 0 | 0 | 0 | 0 | 0 |
| 3  | 2.46  | 2  | 0.47 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 0  | 0.00 | 0 | 0 | 0 | 0 | 0 |
| 54 | 44.26 | 0  | 0.00 | 0 | 0 | 0 | 0 | 0 |
| 31 | 25.41 | 0  | 0.00 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 21 | 4.98 | 0 | 0 | 0 | 0 | 0 |
| 20 | 16.39 | 0  | 0.00 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 2  | 0.47 | 0 | 0 | 0 | 0 | 0 |

**Non-Marketable**

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

47.89

**Other Orders as % of  
Non-Directed Orders**

0

0.00

| <b>Non-Marketable<br/>Limit Orders</b>                                 | <b>Non-Marketable<br/>Limit Orders(%)</b> | <b>Other Orders</b>                                 | <b>Other Orders(%)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(cents<br/>per hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(cents per<br/>hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Non-Marketable<br/>Limit Orders(USD)</b> |  |
|--|---|---|------------------------|---|--|---|--|---|--|
| 16   | 40.00                                     | 0   | 0.00                   | 0   | 0  | 0   | 0  | 0   |  |
| 10   | 25.00                                     | 0   | 0.00                   | 0   | 0  | 0   | 0  | 0   |  |
| 1  | 2.50                                      | 0   | 0.00                   | 0   | 0  | 0   | 0  | 0   |  |
| 11   | 27.50                                     | 0   | 0.00                   | 0   | 0  | 0   | 0  | 0   |  |
| 2  | 5.00                                      | 0   | 0.00                   | 0   | 0  | 0   | 0  | 0   |  |
| <b>Non-Marketable<br/>Limit Orders as % of<br/>Non-Directed Orders</b> |   | <b>Other Orders as % of<br/>Non-Directed Orders</b> |                        |   |  |   |  |   |  |
| 1.85   |   | 5   |                        |   |  |   |  |   |  |

| Non-Marketable<br>Limit Orders | Non-Marketable<br>Limit Orders(%) | Other Orders | Other Orders(%) | Net Payment                             | Net Payment   | Net Payment  | Net Payment  | Net Payment  |
|--------------------------------|-----------------------------------|--------------|-----------------|---|---|--|--|--|
|                                |                                   |              |                 | Paid/Received for<br>Market Orders(USD) | Paid/Received for<br>Market Orders(cents<br>per hundred shares) | Paid/Received for<br>Marketable Limit<br>Orders(USD) | Paid/Received for<br>Marketable Limit<br>Orders(cents per<br>hundred shares) | Paid/Received for<br>Non-Marketable<br>Limit Orders(USD) |
| 3                              | 6.67                              | 4            | 1.75            | 0                                       | 0   | 0  | 0  | 0  |
| 0                              | 0.00                              | 221          | 96.93           | 0                                       | 0   | 0  | 0  | 0  |
| 2                              | 4.44                              | 1            | 0.44            | 0                                       | 0   | 0  | 0  | 0  |
| 1                              | 2.22                              | 0            | 0.00            | 0                                       | 0   | 0  | 0  | 0  |
| 0                              | 0.00                              | 0            | 0.00            | 0                                       | 0   | 0  | 0  | 0  |
| 27                             | 60.00                             | 0            | 0.00            | 0                                       | 0   | 0  | 0  | 0  |
| 7                              | 15.56                             | 0            | 0.00            | 0                                       | 0   | 0  | 0  | 0  |
| 4                              | 8.89                              | 0            | 0.00            | 0                                       | 0   | 0  | 0  | 0  |
| 0                              | 0.00                              | 2            | 0.88            | 0                                       | 0   | 0  | 0  | 0  |
| 0                              | 0.00                              | 0            | 0.00            | 0                                       | 0   | 0  | 0  | 0  |

|  |                           |   |
|--|---------------------------|---|
| <b>Non-Marketable<br/>Limit Orders as % of<br/>Non-Directed Orders</b> | <b>Total Other Orders</b> | <b>Other Orders as % of<br/>Non-Directed Orders</b> |
| 1.43   | 30                        | 2.38  |

| <b>Non-Marketable<br/>Limit Orders</b> | <b>Non-Marketable<br/>Limit Orders(%)</b> | <b>Other Orders</b> | <b>Other Orders(%)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Market Orders(cents<br/>per hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(USD)</b> | <b>Net Payment<br/>Paid/Received for<br/>Marketable Limit<br/>Orders(cents per<br/>hundred shares)</b> | <b>Net Payment<br/>Paid/Received for<br/>Non-Marketable<br/>Limit Orders(USD)</b> |
|--|---|---------------------|------------------------|---|--|---|--|---|
| 0                                      | 0.00                                      | 578                 | 86.40                  | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 2.22                                      | 13                  | 1.94                   | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 2.22                                      | 13                  | 1.94                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 3                   | 0.45                   | 0   | 0  | 0   | 0  | 0   |
| 1                                      | 2.22                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 61                  | 9.12                   | 0   | 0  | 0   | 0  | 0   |
| 15                                     | 33.33                                     | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |
| 0                                      | 0.00                                      | 0                   | 0.00                   | 0   | 0  | 0   | 0  | 0   |

|    |       |   |      |   |   |   |   |   |   |
|----|-------|---|------|---|---|---|---|---|---|
| 12 | 26.67 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0  | 0.00  | 1 | 0.15 | 0 | 0 | 0 | 0 | 0 | 0 |

**Non-Marketable**

Limit Orders as % of

Other Orders as % of

Non-Directed Orders

Total Other Orders

Non-Directed Orders

48.48

0

0.00

**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(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)**

15

45.45

0

0.00

0

0

0

0

0

1

3.03

0

0.00

0

0

0

0

0

|    |       |   |      |   |   |   |   |   |   |
|----|-------|---|------|---|---|---|---|---|---|
| 11 | 33.33 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5  | 15.15 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1  | 3.03  | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |



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

|   |   |   |
|---|---|---|
| 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

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

|   |   |   |
|---|---|---|
| 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 |
|---|---|---|

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

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

|   |   |   |
|---|---|---|
| 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 |

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

|   |   |   |
|---|---|---|
| 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

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

|   |   |   |
|---|---|---|
| 0 | 0 | 0 |
|---|---|---|

|   |   |   |
|---|---|---|
| 0 | 0 | 0 |
|---|---|---|

|   |   |   |
|---|---|---|
| 0 | 0 | 0 |
|---|---|---|

|   |   |   |
|---|---|---|
| 0 | 0 | 0 |
|---|---|---|

|   |   |   |
|---|---|---|
| 0 | 0 | 0 |
|---|---|---|



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

|   |   |   |
|---|---|---|
| 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

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

0 0 0

0 0 0

0

0

0

0

0

0

0

0

0