LEIGH BALDWIN & CO., LLC - Held NMS Stocks and Options Order Routing Public Report Generated on Thu Jul 11 2024 08:30:13 GMT-4

2nd Quarter, 2024

April 2024

S&P 500 Stocks

| Non-Direct | Non

Venues

directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	i Market Order:	s Market Ord	Marketable Limi	it Marketable Limit Orders(%)	Non-Marketabl Limit Orders	e Non-Marke Limit Order		Other Order	Net Payment Paid/Received for s(%) Market Orders(US	Net Payment Paid/Received for Market r Orders(cents per SD) 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 share	Net Payment Paid/Received for s) Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent: per hundred share	ts
Citadel Securities LLC(CDRG)		269	33.88	232	35.80	5	26.32	26	21.85	6	75.00	0	0	0	0	0	0	0	0
VIRTU Americas,																			
LLC(NITE)		204	25.69	171	26.39	12	63.16	20	16.81	1	12.50	0	0	0	0	0	0	0	0
Jane Street Capital,																			
LLC(JNST)		136	17.13	124	19.14	2	10.53	10	8.40	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		119	14.99	110	16.98	0	0.00	9	7.56	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		20	2.52	0	0.00	0	0.00	20	16.81	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		16	2.02	0	0.00	0	0.00	16	13.45	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities																			
Exchange(EDGX) StoneX Financial		14	1.76	0	0.00	0	0.00	14	11.76	0	0.00	0	0	0	0	0	0	0	0
INC.(INTL)		5	0.63	4	0.62	0	0.00	1	0.84	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		5	0.63	4	0.62	0	0.00	1	0.84	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities,																			
LLC(SOHO)		4	0.50	3	0.46	0	0.00	0	0.00	1	12.50	0	0	0	0	0	0	0	0

April 2024

Non-S&P 500 Stocks Summary

| Non-Direct | Non

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directe Orders(%)	d Market Orders	s Market Orde	Marketable Lim	it Marketable Limit Orders(%)		-Marketable t Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(Net Payment Paid/Received for Market Orders(US	Net Payment Paid/Received for Market Orders(cents per	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 share	Net Payment Paid/Received for s) Other Orders(USD)	Net Payment Paid/Received for Other Orders(cen per hundred shar	nts
LLC(CDRG)	624	27.87	559	36.63	31	31.00	3	10	5.08	4	17.39	0	0	0	0 0)	0	0	0
VIRTU Americas, LLC(NITE) Jane Street Capital, LLC(JNST)	545 291	24.34	396 279	25.95 18.28	47	47.00 8.00			4.41	17	73.91	0	0	0	0 0		0	0	0
G1 Execution Services, LLC(ETMM) Choe EDGX US	277	12.37	253	16.58	6	6.00	1		3.05	0	0.00	0	0	0	0 ()	0	0	0
Equities Exchange(EDGX)	234	10.45	0	0.00	0	0.00	23	4 3	9.66	0	0.00	0	0	0	0 ()	0	0	0
NASDAQ Execution Services, LLC(NSDQ) Members	125	5.58	0	0.00	1	1.00	12	4 2	1.02	0	0.00	0	0	0	0 0)	0	0	0
Exchange(MEMX) Two Sigma	75	3.35	0	0.00	0	0.00	7	5 1	2.71	0	0.00	0	0	0	0 0)	0	0	0
Securities, LLC(SOHO) Instinet	17	0.76	12	0.79	1	1.00		3	0.51	1	4.35	0	0	0	0 0)	0	0	0
BlockCross(BLKX) UBS Securities,	14	0.63	11	0.72	3	3.00		0	0.00	0	0.00	0	0	0	0 0)	0	0	0
LLC(UBSS)	10	0.45	8	0.52	1	1.00		0	0.00	1	4.35	0	0	0	0 0)	0	0	0

April 2024

Option Contracts Summary

ders Orde 380 nues	n-Directed lers as % of All lers 100.0	Total Market Ord	iers Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Nor Directed Orders 49 12.4	Total Non-Marketable Limit Orders	Non-Marketab Limit Orders a: Non-Directed Orders 142	s % of		33								
											Net Payment	Net Payment Paid/Received for Market	Net Payment Paid/Received for	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for
ue - Non- Non- cted Order Flow Orde del Securities		Non-Directed Orders(%)	Market Orders	Market Orders(%)		Marketable Limit Orders(%)	Non-Marketab Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(US	Orders(cents per D) hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)		Paid/Received for s) Other Orders(USD)	per hundred share
CDRG) n Financial nnologies	18	1 4	7.14	89 50.	00 2	21	43.75	68 45.9	5	3 30	0.00	0	0	0	0	0	0	0
DASH) uehanna	6	9 1	7.97	28 15.	73	7	14.58	32 21.6	2	2 20	0.00	0	0	0	0	0	0	0
al p(SUSQ) erine	6	4 1	3.67	44 24.	72	13	27.08	2 1.3	5	5 50	0.00	0	0	0	0	0	0	0
ion Services EXX)	4	4 1	1.46	3 1.	69	0	0.00	41 27.:	0	0 0	0.00	0	0	0	0	0	0	0
n Stanley & ny SCO)	2		3.25	12 6.	74	7	14.58	5 3.		0 0).00	0	0	0	0	0	0	0
ctive Brokers KR)			0.52	2 1.		0	0.00	0 0.1										0
024																		
00 Stocks																		
Non-Directed Orde				Total Marketable			Non-Marketab Limit Orders a Non-Directed	s % of	Other Orders as % of Non-Directed									
rs Orde 762	lers 100.0	Total Market Ore 0		Limit Orders 9.13	Directed Orders 27 3.5	Total Non-Marketable Limit Orders	Orders 121	Total Other Orders	Orders 1 1.	14								
ue - Non- Non- cted Order Flow Orde	n-Directed	Non-Directed			Marketable Limit		Non-Marketab				Net Payment	Net Payment Paid/Received for Market	Net Payment Paid/Received for		Paid/Received for		Net Payment	Net Payment Paid/Received f
el Securities	lers	Orders(%)	Market Orders	Market Orders(%)		Marketable Limit Orders(%)	Limit Orders	ble Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Paid/Received for Market Orders(US	Orders(cents per D) hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents per hundred share	Paid/Received for s) Other Orders(USD)	
el Securities DRG) Americas,	24	0 2	9.63	174 28.	Orders	14	Limit Orders	Limit Orders(%) 44 26.3	9	8 72	Market Orders(US	D) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred share	s) Other Orders(USD)	per hundred sha
el Securities DRG) Americas, ITE)		0 2	9.63		Orders		Limit Orders	Limit Orders(%)	9	8 72	Market Orders(US	D) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred share	s) Other Orders(USD)	per hundred sha
Securities (RG) Americas, (TE) (cution (25, LLC(ETMM)) (treet Capital,	24 21 13	0 2: 0 2: 9 1:	9.63 5.93 7.16	174 28. 180 29. 129 21.	Orders :: 86 :: 39	14 7 3	50.00 25.00 10.71	Limit Orders(%) 44 26 21 12.5 7 4	9	8 72 2 18	Market Orders(US 2.73 3.18	D) hundred shares) 0 0	Orders(USD) 0 0	hundred shares) 0 0	Limit Orders(USD) 0 0	per hundred share 0 0	o Other Orders(USD)	per hundred sha 0 0
el Securities DRG) I Americas, ITE) ecution ces, LLC(ETMM) Street Capital, UST)	24 21	0 2: 0 2: 9 1:	9.63 5.93 7.16	174 28. 180 29.	Orders :: 86 :: 39	7	Limit Orders 50.00 25.00	Limit Orders(%) 44 26.: 21 12.5	9	8 72 2 18	Market Orders(US 2.73 3.18	D) hundred shares) 0 0	Orders(USD) 0 0	hundred shares) 0 0	Limit Orders(USD) 0 0	per hundred share 0 0	s) Other Orders(USD) 0	per hundred sha 0 0
el Securities DRG) Americas, TE) cution es, LLC(ETMM) treet Capital, IST) AQ Execution es, LLC(NSDQ)	24 21 13	0 2: 0 2: 9 1:	9.63 5.93 7.16	174 28. 180 29. 129 21.	Orders :: 886 :: 33941	14 7 3	50.00 25.00 10.71	Limit Orders(%) 44 26 21 12.5 7 4	9 0 7 9	8 72 2 18 0 0	Market Orders(US 2.73 3.18 0.00	D) hundred shares) 0 0 0	Orders(USD) 0 0	hundred shares) 0 0 0	Limit Orders(USD) 0 0 0	per hundred share 0 0 0	other Orders(USD) o o	per hundred sha 0 0
Securities RG) Americas, FE) cution 1s, LLC(ETMM) reet Capital, FT) IQ Execution 1s, LLC(MSDQ) DGX US 1s	24 21 13	0 21 0 22 9 11 1 15	9.63 5.93 7.16	174 28. 180 29. 129 21. 105 17.	Orders : : : : : : : : : : : : : : : : : : :	3	Umit Orders 50.00 25.00 10.71 10.71	Limit Orders(%) 44 26.2 21 12.5 7 4.2 3 1.7	9 0 7 7 9 4 4	8 72 18 0 0 0 0 0 0 0	Market Orders(US 2.73 3.18 0.00 0.00	D) hundred shares) 0 0 0 0	Orders(USD) 0 0 0	hundred shares) 0 0 0 0	Limit Orders(USD) 0 0 0	per hundred share 0 0 0 0	s) Other Orders(USD) 0 0 0	per hundred sha 0 0 0
of Securities ORG) Americas, TE) Secution se, LLC(ETMM) treet Capital, IST) AQ Execution se, LLC(NSDQ) EDGX US ses ange(EDGX) ork Stock age(MYSE) X Financial	24 21 13 11	0 2: 0 2: 9 1: 1 1: 5	9.63 5.93 7.16 1.32 9.70	174 28. 180 29. 129 21. 105 17. 0 0. 0. 0 0. 0.	Orders :: :: :: :: :: :: :: :: :: :: :: :: ::	14 7 3 3 3 1 0 0 0	10.71 10.71 3.57 0.00 0.00 0.00	Umit Orders(%) 44 26.: 21 12.8 7 4.: 3 1.: 34 20.: 30 177. 22 13.:	9 0 7 9 4 4 6	8 72 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2.73 8.18 8.10 0.00 0.00 0.00 0.00 0.00 0.00	D) hundred shares) 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0	Limit Orders(USD) 0 0 0 0 0 0	per hundred share 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0	per hundred sha
I Securities RRG) Americas, TE) scutton st, LLC(ETMM) treet Capital, ST) AQ Execution sc, LLC(SDQ) DCK US SS sge(EDGX) ork Stock sge(EDGX) ork Stock sge(MYSE) K Financial ITI) eres	24 21 13 11 3	0 2: 0 2: 9 1: 1 1: 5 0 :: 2 7	0.63 5.93 7.16 3.70 1.32 3.70	174 28. 180 29. 129 21. 105 17. 0 0. 0. 0 0. 7 1.	Orders 86 :: 85 39 41 00 00 00 16 16 16 16 1	14 7 3 3 3 1 0 0 0 0 0	10.71 10.71 3.57 0.00 0.00 0.00	Umlt Orders(%) 44 26.: 21 12.1 7 4.: 3 1.: 34 20.: 20 13.4 20 20 0.4	9 0 7 9 4 4 6 0	8 72 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2.73 8.18 8.000 0.00 0.00 0.00 0.00 0.00 0.0	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0	hundred shares) 0 0 0 0 0 0 0	Limit Orders(USD) 0 0 0 0 0 0 0 0 0	per hundred share 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0	per hundred shared of the control of
al Securities DBG) Americas, ITE ecution es, LLC(ETMM) tireet Capital, SST) AQ Execution es, LLC(NSDQ) EDGX US es es ange(EDGX) Fork Stock ange(EDGX) X Financial NTL) bers ange(MMXS) igma titles,	24 21 13 11 3	2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0	0.63 5.93 7.16 1.32 1.32 2.72 1.86	174 28. 180 29. 129 21. 105 17. 0 0. 0 0. 7 1. 0 0.	Orders 88 : : : : : : : : : : : : : : : : : :	14 7 3 3 1 0 0	Unit Orders 50.00 25.00 10.71 10.71 3.57 0.00 0.00 0.00	Umit Orders(%) 44 26.3 21 12.4 7 4.3 3 1.3 34 20.2 30 177, 22 13.3 0 0.0 7 4.3	9 7 9 4 6 0 7	8 72 2 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2:73 2:73 2:73 2:73 2:73 2:73 2:73 2:73	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Limit Orders(USD) 0 0 0 0 0 0 0 0 0	per hundred share 0 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
el Securities DBG) Americas, ITE BECUTION ACCEPTION	24 21 13 11 3	2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0	0.63 5.93 7.16 3.70 1.32 3.70	174 28. 180 29. 129 21. 105 17. 0 0. 0 0. 7 1. 0 0.	Orders 88 : : : : : : : : : : : : : : : : : :	14 7 3 3 3 1 0 0 0 0 0	10.71 10.71 3.57 0.00 0.00 0.00	Umlt Orders(%) 44 26.: 21 12.1 7 4.: 3 1.: 34 20.: 20 13.4 20 20 0.4	9 7 9 4 6 0 7	8 72 2 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2:73 2:73 2:73 2:73 2:73 2:73 2:73 2:73	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Limit Orders(USD) 0 0 0 0 0 0 0 0 0	per hundred share 0 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0	per hundred shall do
lel Securities DDR() J Americas, HTTP J DR() J Americas, HTTP Street Capital, NST) ADQ Execution Ces, LLC(NSDQ) EDGX US ED	24 21 13 11 3	2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0	0.63 5.93 7.16 1.32 1.32 2.72 1.86	174 28. 180 29. 129 21. 105 17. 0 0. 0 0. 7 1. 0 0.	Orders 88 : : : : : : : : : : : : : : : : : :	14 7 3 3 1 0 0	Unit Orders 50.00 25.00 10.71 10.71 3.57 0.00 0.00 0.00	Umit Orders(%) 44 26.3 21 12.4 7 4.3 3 1.3 34 20.2 30 177, 22 13.3 0 0.0 7 4.3	9 7 9 4 6 0 7	8 72 2 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2:73 2:73 2:73 2:73 2:73 2:73 2:73 2:73	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Limit Orders(USD) 0 0 0 0 0 0 0 0 0	per hundred share 0 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	per hundred shall do
el Securities DRG) J Americas, ITTE) J Americas, ITTE J GETTMM CES, LLC(ETMM) STREET Capital, VST) AGE Execution CES, LLC(ETMM) EGS LC(ENSO) EGS LG(ENSO) EGS LG(24 21 13 11 3	2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0 2: 0	0.63 5.93 7.16 1.32 1.32 2.72 1.86	174 28. 180 29. 129 21. 105 17. 0 0. 0 0. 7 1. 0 0.	Orders 88 : : : : : : : : : : : : : : : : : :	14 7 3 3 1 0 0	Unit Orders 50.00 25.00 10.71 10.71 3.57 0.00 0.00 0.00	Umit Orders(%) 44 26.: 21 12.: 7 4.: 3 1.: 34 20.: 30 177. 22 13.: 0 0.0. 7 4.: 0 0.4	9 7 9 4 6 0 7	8 72 2 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2:73 2:73 2:73 2:73 2:73 2:73 2:73 2:73	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0	Limit Orders(USD) 0 0 0 0 0 0 0 0 0	per hundred share 0 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	per hundred sha
el Securities DBG) J Americas, IIII J Americas, IIII Secution ces, LLC(ETMM) Street Capital, NST) ADG Execution Ces, LLC(INSDQ) EDGX US EDG	24 21 13 11 3 2	0 22 0 22 9 1 1 1 1: 6 6 7 7 7 Total Market On	0.63 0.93 0.7.16 0.7.70 0.7.72 0.86 0.86 0.86 0.7.74	174 28. 180 29. 129 21. 105 17. 0 0. 0 0. 7 1. 0 0. 6 1.	Orders 86 :: 85 39 41 00 00 00 Marketable Limit Orders as % of Nor	Total Non-Marketable Limit Orders	Unit Orders 50.00 25.00 10.71 10.71 3.57 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	Umit Orders(%) 44 26.5 21 12.6 7 4.5 3 1.5 34 20.5 30 17.6 22 13.5 0 0.6 7 4.5 0 0.4	9 0 7 9 4 6 0 0 7 7 0 Other Orders as s of Non-Directed	8 72 18 2 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2:73 2:73 2:73 2:73 2:73 2:73 2:73 2:73	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0	Limit Orders(USD) O O O O O O O O	per hundred share 0 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	per hundred sha
lel Securities DDR() J Americas, affire Both Both Both Both Both Both Both Both	24 21 13 31 11 3 2 2 3-Directed lers as % of All lers	0 22 0 22 9 1 1 1 1: 6 6 7 7 7 Total Market On	0.63 0.93 0.7.16 0.7.70 0.7.72 0.86 0.86 0.86 0.7.74	174 28. 180 29. 129 21. 105 17. 0 0. 0 0. 7 1. 0 0. 6 1.	Orders 86 85 89 41 00 00 Marketable Limit Orders as % of Nor Directed Orders	Total Non-Marketable Limit Orders	Unit Orders 50.00 25.00 10.71 10.71 3.57 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	Umit Orders(%) 44 26.5 21 12.6 7 4.5 3 1.5 34 20.5 30 17.6 22 13.5 0 0.6 7 4.5 0 0.4	9 0 0 7 7 9 44 6 0 0 7 7 10 Other Orders as % of Non-Directed Orders	8 72 18 2 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Market Orders(US 2:73 2:73 2:73 2:73 2:73 2:73 2:73 2:73	D) hundred shares) 0 0 0 0 0 0 0 0 0 0 0	Orders(USD) 0 0 0 0 0 0 0 0 0 0	hundred shares) 0 0 0 0 0 0 0 0 0 0 0 0 0	Limit Orders(USD) O O O O O O O O	per hundred share 0 0 0 0 0 0 0 0 0 0 0 0	s) Other Orders(USD) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	per hundred shari

URITU Americas,
LLC(NITE) 629 27.44 405 26.40 56 53.33 167 25.81 1 16.67 0 0 0 0 0 0 0 0 0

LLC(CDRG)	496	21.64	454	29.60	20	19.05	17	2.63	5	83.33	0	0	0	0	0	0	0	0
G1 Execution																		
Services, LLC(ETMM)	358	15.62	338	22.03	6	5.71	14	2.16	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	314	13.70	295	19.23	13	12.38	6	0.93	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US																		
Equities Exchange(EDGX)	194	8.46	0	0.00	0	0.00	194	29.98	0	0.00	0	0	0	0	0	0	0	0
Exchange(EDGX)	104	0.40	· ·	0.00	· ·	0.00	154	25.50	0	0.00	0	· ·	0	0	· ·	· ·		0
NASDAQ Execution																		
Services, LLC(NSDQ)	120	5.24	0	0.00	0	0.00	120	18.55	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	65	2.84	0	0.00	0	0.00	65	10.05	0	0.00	0	0	0	0	0	0	0	0
New York Stock																		
Exchange(NYSE)	27	1.18	0	0.00	0	0.00	27	4.17	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	26	1.13	0	0.00	0	0.00	26	4.02	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial																		
INC.(INTL)	17	0.74	14	0.91	2	1.90	1	0.15	0	0.00	0	0	0	0	0	0	0	0

May 2024

Summary

| Non-Direct | Market Orders as % of Non-Direct | Non-Dir

Venues

di	enue - Non- Non-Dire irected Order Flow Orders	ected	Non-Directed Orders(%)	Market Orders	Market Orders(Marketable Limit %) Orders	Marketable Limit Orders(%)	Non-Marketabl Limit Orders	le Non-Marketa Limit Orders(Other Orders(%)	Net Payment Paid/Received for Market Orders(USI	Paid/Received for Market Orders(cents per O) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	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	s
	tadel Securities .C(CDRG)	14	15	46.18	65 4	9.24	24	48.98	54	41.22	2 10	0.00	0	0	0	0)	0 (0	0
D: Te	ash Financial echnologies .C(DASH)			18.79				24.49	32	24.43		0.00			•					
Su Ca	usquehanna apital								32				·	U	U					J
w	roup(SUSQ) folverine secution Services	5	58	18.47	46 3	4.85	9	18.37	3	2.29	0 (0.00	0	0	0	0)	0 (0	J
LL	.C(WEXX) lorgan Stanley &	4	11	13.06	2	1.52	1	2.04	38	29.01	0 (0.00	0	0	0	0		0 0	0	0
	ompany .C(MSCO)	1	11	3.50	4	3.03	3	6.12	4	3.05	0 (0.00	0	0	0	0)	0 (0	0

June 2024

S&P 500 Stocks Summary

	Non-Directed			Market Orders as %		Marketable Limit		Limit Order	s as % of		Other Orders as %
Total Non-I	Fotal Non-Directed Orders as % of All			of Non-Directed	Total Marketable	Orders as % of Non-		Non-Direct	ed		of Non-Directed
Orders	ers Orders Total Market Order		Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Ot	her Orders	Orders
	844	100.00	641	75.95	16	3 1.90		174	20.62	13	1.54

Venues

Venue - Non- Non-Directed directed Order Flow Orders	Non-Directed Orders(%)	d Market Orders	Market Orders(Marketable Limit (%) Orders	Marketable Limit Orders(%)	Non-Marketab Limit Orders	le Non-Market Limit Orders		Other Orders(Net Payment Paid/Received for Market Orders(US	Net Payment Paid/Received for Market Orders(cents per D) 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 share:	s
Citadel Securities																		
LLC(CDRG)	245	26.63	193	30.11	7	43.75	36	14.40	9	69.23	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	238	25.87	190	29.64	7	43.75	39	15.60	2	15.38	0	0	0	0	0	0	0	0
G1 Execution																		
Services, LLC(ETMM)	144	15.65	127	19.81	1	6.25	16	6.40	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	140	15.22	120	18.72	1	6.25	19	7.60	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ) Cboe EDGX US	63	6.85	0	0.00	0	0.00	63	25.20	0	0.00	0	0	0	0	0	0	0	0
Equities		4.57							0									
Exchange(EDGX) Members	42	4.57	0	0.00	U	0.00	42	16.80	0	0.00	U	0	U	0	0	U	U	U
		2.07		0.00			19	7.60	0	0.00	0	0		0	0			
Exchange(MEMX) New York Stock	19	2.07	0	0.00	U	0.00	19	7.60	0	0.00	U	U	U	U	0	U	U	U
New York Stock Exchange(NYSE)	14	1.52		0.00		0.00	14	5.60		0.00	^	^	^	^		•	0	
UBS Securities,	14	1.52	U	0.00	0	0.00	14	5.00	U	0.00	U	U	U	U	U	U	U	U
LLC(UBSS)		0.87	,	0.78		0.00		0.40		15.38	0	0	^	0		•	0	
StoneX Financial	0	0.07	3	0.70	0	0.00		0.40	4	13.30	U	U	U	· ·	· ·		· ·	
INC.(INTL)	5	0.54	4	0.62	0	0.00	1	0.40	0	0.00	0	0	0	0	0	0	0	0

Non-S&P 500 Stocks

| Non-Directed | Non-Directed | Non-Directed | Non-Directed | Office | Office

Venue - Non- Non-Directed directed Order Flow Orders VIRTU Americas.	Non-Directed Orders(%)	d Market Orders	s Market Ord	Marketable Lim ders(%) Orders	sit Marketable Limit Orders(%)		n-Marketable nit Orders	Non-Marketabl Limit Orders(%)		Other Orders	Net Payment Paid/Received for Market Orders(US	Net Payment Paid/Received for Market r Orders(cents per SD) 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 share	Net Payment Paid/Received for s) Other Orders(USD)	Net Payment Paid/Received fo Other Orders(cei per hundred sha	ents
LLC(NITE)	663	30.25	429	29.32	64	64.00	16	36 :	26.86	4	36.36	0	0	0	0	0	0	0	0
Citadel Securities																			
LLC(CDRG)	496	22.63	451	30.83	16	16.00	2	23	3.72	6	54.55	0	0	0	0	0	0	0	0
G1 Execution																			
Services, LLC(ETMM)	300	13.69	276	18.87	7	7.00	1	17	2.75	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																			
LLC(JNST) Choe EDGX US	281	12.82	262	17.91	10	10.00		9	1.46	0	0.00	0	0	0	0	0	0	0	0
Equities Exchange(EDGX)	203	9.26	0	0.00	0	0.00	20)3 :	32.85	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ) Members	90	4.11	0	0.00	0	0.00	9	90 :	14.56	0	0.00	0	0	0	0	0	0	0	0
Exchange(MEMX)	67	3.06	0	0.00	0	0.00	6	57 :	10.84	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	21	0.96	18	1.23	1	1.00		1	0.16	1	9.09	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE) Cboe BZX U.S.	20	0.91	0	0.00	0	0.00	2	20	3.24	0	0.00	0	0	0	0	0	0	0	0
Equities Exchange(BATS)	13	0.59	0	0.00	0	0.00	1	13	2.10	0	0.00	0	0	0	0	0	0	0	0

Summary

| No-Direct | Market Orders as 5 of No-Direct | Market Orders as 5 of No-Direct | Market able Limit Orders as 5 of No-Direct | Order as 5 of No-Dire

Venue - Non- Non-Directed Order Flow Orders		on-Directed rders(%)	Market Orders	Market Orde		Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketa Limit Orders		Non-Marketable Limit Orders(%)	Other Orders	Other Orders	Net Payment Paid/Received for s(%) Market Orders(U	Paid/Received for Market or Orders(cents per ISD) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(cents per hundred shares	Net Payment Paid/Received for (i) Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred share	ts
Citadel Securities			-7.00		50.85	24															
LLC(CDRG) Dash Financial	194	4	47.20	90	50.85	24	4	68.57	80	41	.03	U	0.00	U	0	U	0	0	, (J	U
Technologies																					
LLC(DASH)	98		23.84	33	18.64		5	14.29	56	28	.72	4	100.00	0	0	0	0	0 (o .	0	0
Wolverine																					
Execution Services LLC(WEXX)	67		16.30		5.08			2.86	57	20	.23	0	0.00		^	^	^				
Susquehanna	6/		10.30	9	5.06		1	2.00	5/	28	.23	U	0.00	U	U	U	U		,	J	U
Capital																					
Group(SUSQ)	38		9.25	33	18.64	4	4	11.43	1	0	.51	0	0.00	0	0	0	0	0 (a ,	0	0
Morgan Stanley &																					
Company LLC(MSCO)	14		3.41	12	6.78	,	1	2.86	1		.51	0	0.00	0	0	0	0	0	0	n	0
	14		0.41	**	0.76		•	2.00	-			•	0.00	•	•	•	•	•	,	•	