

Cetera Advisor Networks LLC - Held NMS Stocks and Options Order Routing Public Report

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1st Quarter, 2024

January 2024

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	95.48	0.28	2.11	2.13

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 (CDRG)	38.28	38.34	39.62	38.86	34.64	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	16.16	16.29	13.84	15.58	10.89	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Virtu Americas, LLC (NITE)	16.14	15.94	10.69	15.24	26.95	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	15.31	15.30	21.38	16.74	13.51	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities (SOHO)	5.66	5.57	8.81	6.38	8.60	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities LLC (UBSS)	5.31	5.30	3.14	6.13	5.24	0	0.0000	0	0.0000	0	0.0000	0	0.0000
HRT FINANCIAL LP (HRTF)	2.65	2.75	2.52	1.08	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial Inc (INTL)	0.49	0.51	0.00	0.00	0.16	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Maxim Group LLC (MAXM)	0.00	0.00	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities (CDRG):
https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/CDRG/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

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Two Sigma Securities (SOHO):
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January 2024

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	96.89	0.60	1.34	1.17

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 (CDRG)	32.42	32.66	25.40	28.96	19.50	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	16.39	16.44	16.34	16.27	11.57	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Virtu Americas, LLC (NITE)	14.41	14.22	16.83	16.34	26.78	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	14.10	14.18	15.70	14.27	5.87	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Two Sigma Securities (SOHO)	12.78	12.65	8.58	10.54	28.68	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities LLC (UBSS)	7.75	7.64	14.72	12.62	7.60	0	0.0000	0	0.0000	0	0.0000	0	0.0000
HRT FINANCIAL LP (HRTF)	1.42	1.44	2.10	0.72	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial Inc (INTL)	0.30	0.31	0.16	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Maxim Group LLC (MAXM)	0.26	0.27	0.16	0.22	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Pershing Preferred Mkt Maker (PPFD)	0.13	0.13	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GTS Securities LLC (GTSM)	0.05	0.05	0.00	0.07	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

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StoneX Financial Inc (INTL):

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Maxim Group LLC (MAXM):

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Pershing Preferred Mkt Maker (PPFD):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/PPFD/ca78ace50f2ae1ccbde4f4543d00a203fa3639c2/CAN%20Material%20Aspects%20Disclosure%20Q2%202021%20%281%29.pdf

GTS Securities LLC (GTSM):

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January 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	58.32	1.96	19.64	20.08

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 (CITL)	42.43	41.35	42.70	44.16	43.85	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna International Group, LLP (SUSQ)	24.12	23.08	31.46	29.21	21.43	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Svc. (WEXX)	17.65	17.71	11.24	17.75	18.02	0	0.0000	0	0.0000	0	0.0000	0	0.0000
DASH Financial Option ATS (LPOX)	15.80	17.86	14.61	8.88	16.70	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CITL):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/CITL/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Susquehanna International Group, LLP (SUSQ):

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Wolverine Execution Svc. (WEXX):

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DASH Financial Option ATS (LPOX):

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February 2024

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	95.35	0.31	1.83	2.51

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 (CDRG)	35.56	35.55	41.24	38.33	33.19	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Virtu Americas, LLC (NITE)	14.90	14.59	13.56	15.86	26.04	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	14.72	14.76	11.86	14.01	14.01	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	14.70	14.79	12.99	15.86	10.69	0	0.0000	0	0.0000	0	0.0000	0	0.0000
HRT FINANCIAL LP (HRTF)	9.27	9.62	8.47	3.60	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities (SOHO)	5.57	5.43	6.78	5.93	10.76	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities LLC (UBSS)	5.26	5.23	5.08	6.42	5.31	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial Inc (INTL)	0.01	0.01	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GTS Securities LLC (GTSM)	0.01	0.01	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Maxim Group LLC (MAXM)	0.01	0.01	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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GTS Securities LLC (GTSM):

Maxim Group LLC (MAXM):

February 2024

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	96.66	0.64	1.42	1.28

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 (CDRG)	31.50	31.80	25.85	25.82	17.80	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	16.04	16.00	17.53	19.50	14.45	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Virtu Americas, LLC (NITE)	14.41	14.24	14.56	15.40	26.21	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	13.74	13.84	15.01	13.18	6.18	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities (SOHO)	12.13	11.97	11.00	11.57	25.69	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities LLC (UBSS)	8.22	8.11	13.08	12.31	9.68	0	0.0000	0	0.0000	0	0.0000	0	0.0000
HRT FINANCIAL LP (HRTF)	2.92	2.97	2.82	1.88	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial Inc (INTL)	0.32	0.33	0.00	0.07	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GTS Securities LLC (GTSM)	0.30	0.31	0.00	0.27	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Maxim Group LLC (MAXM)	0.29	0.30	0.15	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Pershing Preferred Mkt Maker (PPFD)	0.13	0.14	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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HRT FINANCIAL LP (HRTF):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/HRTF/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

StoneX Financial Inc (INTL):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/INTL/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

GTS Securities LLC (GTSM):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/GTSM/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Maxim Group LLC (MAXM):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/MAXM/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Pershing Preferred Mkt Maker (PPFD):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/PPFD/ca78ace50f2ae1ccbde4f4543d00a203fa3639c2/CAN%20Material%20Aspects%20Disclosure%20Q2%202021%20%281%29.pdf

February 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	53.15	2.72	23.51	20.62

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 (CITL)	41.62	41.60	40.16	43.28	39.96	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna International Group, LLP (SUSQ)	24.85	22.87	29.51	29.64	23.87	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Wolverine Execution Svc. (WEXX)	19.51	19.19	18.03	18.94	21.17	0	0.0000	0	0.0000	0	0.0000	0	0.0000
DASH Financial Option ATS (LPOX)	14.03	16.34	12.30	8.14	15.01	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CITL):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/CITL/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Susquehanna International Group, LLP (SUSQ):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/SUSQ/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Wolverine Execution Svc. (WEXX):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/WEXX/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

DASH Financial Option ATS (LPOX):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/LPOX/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

March 2024

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	94.72	0.44	1.96	2.87

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 (CDRG)	34.95	35.02	35.32	34.58	32.74	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	14.64	14.74	15.60	16.46	10.04	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Virtu Americas, LLC (NITE)	14.59	14.07	14.22	15.11	31.26	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	14.43	14.45	13.30	15.53	13.30	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
HRT FINANCIAL LP (HRTF)	13.58	14.01	13.30	12.42	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities LLC (UBSS)	4.85	4.82	5.96	3.83	6.36	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities (SOHO)	2.95	2.87	2.29	2.07	6.29	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial Inc (INTL)	0.01	0.01	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GTS Securities LLC (GTSM)	0.01	0.01	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Maxim Group LLC (MAXM)	0.00	0.00	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities (CDRG):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/CDRG/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Jane Street Capital, LLC (JNST):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/JNST/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Virtu Americas, LLC (NITE):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/NITE/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

G1 Execution Services, LLC (ETMM):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/ETMM/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

HRT FINANCIAL LP (HRTF):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/HRTF/ca78ace50f2ae1ccbde4f4543d00a203fa3639c2/CAN%20Material%20Aspects%20Disclosure%20Q2%202021%20%281%29.pdf

UBS Securities LLC (UBSS):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/UBSS/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Two Sigma Securities (SOHO):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/SOHO/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

StoneX Financial Inc (INTL):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/INTL/ca78ace50f2ae1ccbde4f4543d00a203fa3639c2/CAN%20Material%20Aspects%20Disclosure%20Q2%202021%20%281%29.pdf

GTS Securities LLC (GTSM):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/GTSM/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Maxim Group LLC (MAXM):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/SP500/MAXM/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

March 2024

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	96.60	0.69	1.39	1.33

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 (CDRG)	31.94	32.27	24.67	26.89	17.47	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	16.13	16.16	14.77	17.73	13.03	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Virtu Americas, LLC (NITE)	14.18	13.86	15.21	14.14	36.93	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	13.88	13.93	18.17	15.16	6.59	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities (SOHO)	7.74	7.56	11.23	8.42	17.85	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities LLC (UBSS)	7.65	7.58	10.78	11.28	7.97	0	0.0000	0	0.0000	0	0.0000	0	0.0000
HRT FINANCIAL LP (HRTF)	7.07	7.21	4.43	4.91	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GTS Securities LLC (GTSM)	0.48	0.47	0.00	1.25	0.08	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Maxim Group LLC (MAXM)	0.38	0.39	0.74	0.22	0.08	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial Inc (INTL)	0.33	0.34	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Pershing Preferred Mkt Maker (PPFD)	0.22	0.23	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities (CDRG):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/CDRG/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

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https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/NITE/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Jane Street Capital, LLC (JNST):

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Two Sigma Securities (SOHO):

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Maxim Group LLC (MAXM):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/MAXM/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

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Pershing Preferred Mkt Maker (PPFD):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/NONSP500/PPFD/ca78ace50f2ae1ccbde4f4543d00a203fa3639c2/CAN%20Material%20Aspects%20Disclosure%20Q2%202021%20%281%29.pdf

March 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	62.77	1.98	18.15	17.10

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 (CITL)	40.32	39.59	24.29	38.79	46.45	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna International Group, LLP (SUSQ)	23.49	23.38	21.43	27.57	19.83	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Svc. (WEXX)	19.11	18.87	28.57	19.63	18.35	0	0.0000	0	0.0000	0	0.0000	0	0.0000
DASH Financial Option ATS (LPOX)	17.08	18.15	25.71	14.02	15.37	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CITL):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/CITL/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Susquehanna International Group, LLP (SUSQ):

https://nms606.kargroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/SUSQ/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

Wolverine Execution Svc. (WEXX):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/WEXX/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf

DASH Financial Option ATS (LPOX):

https://nms606.karngroup.com/api/606stats/public606/606/report/FNIC_PRNG/material/2024Q1/O/LPOX/a7b453f74a463c0392b4c30e3fa95de76f4acc9/CAN%20Material%20Aspects%20Disclosure%20Q2%202021.pdf