STATE STREET GLOBAL MARKETS, LLC - Held NMS Stocks and Options Order Routing Public Report Generated on Wed Jan 05 2022 11:32:22 GMT-0500 (Eastern Standard Time)

4th Quarter, 2021

October 2021

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	90.24	2.44	7.32	0.00

Venues													
Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	31.71	48.65	0.00	13.64	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	20.33	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	16.26	27.03	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
JANE STREET CAPITAL, LLC (JNST)	13.01	18.92	0.00	9.09	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	12.20	0.00	50.00	63.64	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	2.44	0.00	50.00	9.09	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	2.44	4.05	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	0.81	0.00	0.00	4.55	0.00	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)
UBS Securities, LLC (UBSS)	0.81	1.35	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Citadel Securities LLC (CDRG):

State Street Global Markets, LC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routise customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cash credits cash credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits never credits have resulted in the Broker to the Broker.

National Financial Services LLC (XSTM):

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VIRTU Americas, LLC (NITE):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. The credits for orders that provide layment for order flow year hourd broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or to the Broker for such paying a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

JANE STREET CAPITAL, LLC (JNST):

State Street Global Markets, LC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given order flow even though the debts charged to the Broker's aggregate payment obligations to the venue. In any given month, the credits neverate flow credits have received by the Broker received by the Broker route agiven could result in cash payments to the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits never the could result in cash payments to the Broker.

NASDAQ Execution Services, LLC (NSDQ):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker route agiven captures of the debits charged to the Broker for such period. Typically, these order flow credits have receiving a credit against a portion of the Broker and hon tresult in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

New York Stock Exchange (NYSE):

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Two Sigma Securities, LLC (SOHO):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or exceed the debits charged to the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits near order flow credits have receiving a credit against a portion of the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

Cboe EDGX US Equities Exchange (EDGX):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits for orders that extract liquidity from their books and charge explicit fees for orders that provide liquidity to the Broker. The credits are considered payment for order flow even though they may not offset the Broker's daggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or exclude the debits charged to the Broker and to not result in any cash payments to the Broker, it is conceivable such credits nave receiving a credit against a portion of the Broker and to not result in any cash payments to the Broker, it is conceivable such credits nave receival against a portion of the Broker.

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October 2021

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	65.38	0.00	3.85	30.77

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	57.63	50.00	0.00	50.00	69.57	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	13.56	23.53	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
JANE STREET CAPITAL, LLC (JNST)	11.86	20.59	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	11.86	0.00	0.00	0.00	30.43	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	1.69	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	1.69	2.94	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.69	2.94	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow venue hough they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cash credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

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National Financial Services LLC (XSTM):

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Cboe EDGX US Equities Exchange (EDGX):

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G1 Execution Services, LLC (ETMM):

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Two Sigma Securities, LLC (SOHO):

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October 2021

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
0.00	0.00	0.00	0.00	0.00

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
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November 2021

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	88.05	2.52	9.43	0.00

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	30.77	51.47	25.00	2.70	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	23.93	0.00	0.00	0.00	98.25	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	12.82	21.32	25.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
JANE STREET CAPITAL, LLC (JNST)	11.54	16.91	25.00	8.11	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	6.84	0.00	25.00	40.54	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	6.41	0.00	0.00	40.54	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	2.56	3.68	0.00	2.70	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	2.56	4.41	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities, LLC (UBSS)	1.28	2.21	0.00	0.00	0.00	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)
Cboe EDGX US Equities Exchange (EDGX)	0.85	0.00	0.00	5.41	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Citadel Securities LLC (CDRG)

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VIRTU Americas, LLC (NITE):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cash credits charged to the Broker route against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have resulted in the Broker to the Broker to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits neceivable such credits have resulted in the Broker to the Broker.

JANE STREET CAPITAL, LLC (JNST):

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New York Stock Exchange (NYSE):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow event the Broker stat provide liquidity to the brokes. The credits received by the Broker from a given nonth, the credits received by the Broker from a given venue and or nave or the best charged to the Broker for such payments to the Broker receiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

NASDAQ Execution Services, LLC (NSDQ):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. The credits for orders that tractificated with the Broker. In any given month, the credits received by the Broker from a given venue may or may or targe to the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

G1 Execution Services, LLC (ETMM):

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Two Sigma Securities, LLC (SOHO):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow enders that provide liquidity to the Broker. The credits are considered payment for order flow erdits charged to the Broker for such payment offset the Broker starge to the Broker and broker and on ot result in any given month, the credits received by the Broker from a given venue may or may or offset the debits charged to the Broker for such period. Typically, these order flow credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits near the debits to the Broker.

UBS Securities, LLC (UBSS):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may negoting accedit dagainst a portion of the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receiving a credit against a portion of the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

Cboe EDGX US Equities Exchange (EDGX):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. The credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or could result in cash payments to the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receivale action could result in cash payments to the Broker and on ot result in any cash payments to the Broker. It is conceivable such credits have receivable by the Broker flow credits have receivable by the Broker flow credits have receivable by the Broker flow credits have receivable action credits have received by the Broker flow cr

November 2021

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	86.60	0.00	9.28	4.12

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	28.33	56.79	0.00	3.57	5.63	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	28.33	0.00	0.00	0.00	71.83	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	9.44	20.99	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	9.44	0.00	0.00	60.71	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	8.89	0.00	0.00	0.00	22.54	0	0.0000	0	0.0000	0	0.0000	0	0.0000
JANE STREET CAPITAL, LLC (JNST)	7.78	17.28	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NYSE Arca (ARCA)	3.89	0.00	0.00	25.00	0.00	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)
Cboe EDGX US Equities Exchange (EDGX)	1.67	0.00	0.00	10.71	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	1.11	2.47	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.11	2.47	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Citadel Securities LLC (CDRG):

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National Financial Services LLC (XSTM):

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VIRTU Americas, LLC (NITE):

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NASDAQ Execution Services, LLC (NSDQ):

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Instinet BlockCross (BLKX):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit dealers that dealers that extract liquidity from their books and charge to the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit dealers that dealers charged to the Broker. The credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have resulted in the Broker. The credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have resulted in the Broker.

JANE STREET CAPITAL, LLC (JNST):

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NYSE Arca (ARCA):

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Cboe EDGX US Equities Exchange (EDGX):

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G1 Execution Services, LLC (ETMM):

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Two Sigma Securities, LLC (SOHO):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker route agiven could result in cash payments to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receival aginst a portion of the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receival by the Broker receival by the Broker to could result in cash payments to the Broker.

November 2021

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	100.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	42.86	42.86	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC (DASH)	28.57	28.57	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna Capital Group (SUSQ)	28.57	28.57	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Citadel Securities LLC (CDRG):

State Street Global Markets, LC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow event the Broker stat provide liquidity to the broker. The credits received by the Broker from a given nonth, the credits received by the Broker from a given venue and or nave or the Broker and do not result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

Dash Financial Technologies LLC (DASH):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit charged to the Broker's aggregate payment obligations to the venue. In any given month, the credits neceived by the Broker from a given venue may or may or explicit charged to the Broker's aggregate payment obligations to the venue. In any given month, the credits neceived by the Broker flow credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

Susquehanna Capital Group (SUSQ):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. The credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit capting to the Broker's offer cash credits have receiving a credit against a portion of the expenses due from the Broker and on or tersult in any cash payments to the Broker. It is conceivable such credits could result in cash payments to the Broker's and broker.

December 2021

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	96.06	0.41	3.53	0.00

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	36.39	47.02	0.00	3.45	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	20.24	25.83	0.00	6.90	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
JANE STREET CAPITAL, LLC (JNST)	17.69	21.85	0.00	17.24	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	17.52	0.00	0.00	0.00	99.04	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	1.87	0.00	50.00	34.48	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	1.70	2.21	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.70	2.21	0.00	0.00	0.00	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)
New York Stock Exchange (NYSE)	1.36	0.00	50.00	24.14	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities, LLC (UBSS)	0.68	0.88	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	0.51	0.00	0.00	10.34	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Citadel Securities LLC (CDRG):

State Street Global Markets, LC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cagainst a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits neceived by the Broker rite constraint of the explicit cash credits for orders that provide liquidity form their books.

VIRTU Americas, LLC (NITE):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or explicit have receiving a credit against a portion of the Broker and on or result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

JANE STREET CAPITAL, LLC (JNST):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others books while others offer cash credits are considered payment for order flow ered to the Broker stat provide liquidity to the Broker the Broker stat gaging to the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or the debits charged to the Broker for such period. Typically, these order flow credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits neceivable could result in cash payments to the Broker.

National Financial Services LLC (XSTM):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cagainst a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits neceived by the Broker rite conceivable such credits neceived by the Broker rite conceivable such credits charged to the Broker.

NASDAQ Execution Services, LLC (NSDQ):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. The credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker route may or could result in cash payments to the Broker.

G1 Execution Services, LLC (ETMM):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cesiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

Two Sigma Securities, LLC (SOHO):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit fees to the Broker's the Broker's offer cash credits have received by the Broker flow credits have receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

New York Stock Exchange (NYSE):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cash credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

UBS Securities, LLC (UBSS):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow enders that provide liquidity to the Broker. The eredits are considered payment for order flow eredits charged to the Broker for such payment offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker for wenue may or may or the debits charged to the Broker for such period. Typically, these order flow credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits neavent to the Broker.

Cboe EDGX US Equities Exchange (EDGX):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit fees the Broker's the Broker's aggregate payment obligations to the Broker and on or result in any cash payments to the Broker, it is conceivable such credits have receiving a credit against a portion of the Broker and on ot result in any cash payments to the Broker, the Conduct or the Broker in cash payments to the Broker and on ot result in any cash payments to the Broker, the conduct or block and charge to the Broker.

December 2021

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	57.33	5.76	15.71	21.20

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	29.76	40.47	45.45	3.62	33.75	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	19.84	0.00	0.00	0.00	50.83	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	13.98	0.00	0.00	62.32	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
JANE STREET CAPITAL, LLC (JNST)	9.76	25.58	22.73	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	9.76	25.58	22.73	0.00	0.00	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)
Cboe EDGX US Equities Exchange (EDGX)	7.64	0.00	0.00	34.06	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	6.02	0.00	0.00	0.00	15.42	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	2.44	6.05	9.09	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	0.65	1.86	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities, LLC (UBSS)	0.16	0.47	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Citadel Securities LLC (CDRG):

State Street Global Markets, LC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker route agiven receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

National Financial Services LLC (XSTM):

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NASDAQ Execution Services, LLC (NSDQ):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's dagregate payment obligations to the venue. In any given month, the credits received by the Broker route agiven could result in cash payments to the Broker.

JANE STREET CAPITAL, LLC (JNST):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit cash credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

VIRTU Americas, LLC (NITE):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routise customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow enders that provide liquidity to the Broker. The credits are considered payment for order flow eredits charged to the Broker for such payment offset the Broker starge to the Broker and broker and broker and on ot result in any given month, the credits received by the Broker from a given venue may or may or explicit charged to the Broker for such period. Typically, these order flow credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits neavent to the Broker.

Cboe EDGX US Equities Exchange (EDGX):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker route agiven could result in cash payments to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits new order flow credits have receiving a credit against a portion of the Broker and do not result in any cash payments to the Broker, it is conceivable such credits new order flow credits have receiving acredit against a portion of the Broker.

Instinet BlockCross (BLKX):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's agregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or exceed the debits charged to the Broker for such payments to the Broker. However, it is conceivable such credits could result in cash payments to the Broker.

G1 Execution Services, LLC (ETMM):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. The credits received by the Broker from a given venue may or may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from agiven venue may or may not effect the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from agiven venue may or may not effect the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from agiven venue may or may not effect to the Broker's off now credits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

Two Sigma Securities, LLC (SOHO):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routes customer equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker route agiven could result in cash payments to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receival aginst a portion of the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receival by the Broker receival by the Broker to could result in cash payments to the Broker.

UBS Securities, LLC (UBSS):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffiliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit dees the Broker's to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receiving a credit against a portion of the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receival against a portion of the Broker.

December 2021

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	100.00	0.00	0.00	0.00

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)
Γ	Susquehanna Capital Group (SUSQ)	100.00	100.00	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Material Aspects:

Susquehanna Capital Group (SUSQ):

State Street Global Markets, LLC (the Broker) does not receive payment for order flow or have a profit-sharing arrangement for routing equity orders (held only) to this venue/market maker. Please note, consistent with the requirements of Rule 606, the data above captures only a portion of the Brokers order flow. The Broker routing equity orders (not-held) to national securities exchanges, alternative trading systems, market centers and broker-dealers unaffliated with the Broker. In exchange for the Broker routing equity orders to these execution venues, certain of these venues offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books while others offer cash credits are considered payment for order flow even though they may not offset the Broker suggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicit fees for other Broker for the Broker add on ot result in any cash payments to the Broker, to could result in cash payments to the Broker and on ot result in any cash payments to the Broker, the conders that extract liquidity form their books and charged to the Broker for such period. Typically, these order flow credits have resulted in the Broker the Broker to the Broker and on ot result in any cash payments to the Broker, the condurbate to the Broker the Broker.