# STATE STREET GLOBAL MARKETS, LLC - Held NMS Stocks and Options Order Routing Public Report Generated on Tue Apr 12 2022 09:54:29 GMT-0400 (Eastern Daylight Time)

1st Quarter, 2022

## January 2022

## 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	95.08	0.00	4.92	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)	33.75	45.61	0.00	25.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	23.75	31.58	0.00	25.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	22.50	0.00	0.00	0.00	94.74	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	10.00	14.04	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	3.75	5.26	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	2.50	3.51	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	1.25	0.00	0.00	0.00	5.26	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	1.25	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)
NASDAQ Execution Services, LLC (NSDQ)	1.25	0.00	0.00	25.00	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 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 books while other books. The 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 capainst 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):

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#### Jane Street Capital, LLC (JNST):

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#### G1 Execution Services, LLC (ETMM):

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#### Two Sigma Securities, LLC (SOHO)

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#### Instinet BlockCross (BLKX):

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#### Cboe EDGX US Equities Exchange (EDGX):

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#### NASDAQ Execution Services, LLC (NSDQ):

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## January 2022

## 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	50.00	0.00	1.56	48.44

#### 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)	47.83	41.94	0.00	0.00	52.54	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	30.43	0.00	0.00	0.00	47.46	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	15.22	45.16	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	4.35	12.90	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	1.09	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	1.09	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Material Aspects:

Citadel Securities LLC (CDRG):

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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 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 the debits charged to the Broker for such redits have receiving a credit against a portion of the erokers and on ot result in any cash payments to the Broker. However, it is conceivable such credits nave receiving a credit against a portion of the eroker.

## January 2022

#### 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

#### Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
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## February 2022

## 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	97.87	0.00	2.13	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)	31.67	42.22	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	23.33	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	18.33	24.44	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	16.67	22.22	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	6.67	8.89	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	1.67	0.00	0.00	100.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.67	2.22	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Material Aspects:

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#### G1 Execution Services, LLC (ETMM):

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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 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 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 daggregate payment obligations to the venue. In any given month, the credits received by the Broker route aguited in the above captures of 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 expenses due from the Broker and do not result in any cash payments to the Broker, it is conceivable such credits have receival by the Broker receival against a portion of the Broker and do not result in any cash payments to the Broker, it is conceivable such credits charged 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 for orders that extract liquidity from their books and charge explicit fees for orders that provide liquidity to the Broker routes customer equity orders to these venues offer cash credits for orders that extract liquidity from 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 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 extract liquidity from their books while others aggregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or explicated the debits charged to the Broker for such period. Typically, these order flow credits have 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.

## February 2022

#### 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	94.74	0.00	5.26	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)
National Financial Services LLC (XSTM)	28.05	0.00	0.00	0.00	82.14	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NYSE Arca (ARCA)	19.51	0.00	0.00	88.89	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	15.85	36.11	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	13.41	30.56	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)
Jane Street Capital, LLC (JNST)	12.20	27.78	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	6.10	0.00	0.00	0.00	17.86	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	2.44	5.56	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange (MEMX)	1.22	0.00	0.00	5.56	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	1.22	0.00	0.00	5.56	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### National Financial Services LLC (XSTM):

State Street Global Markets, LLC<sup>°</sup> (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.

#### NYSE Arca (ARCA):

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 order the debits charged to the Broker for such explicit have receiving a credit against a portion of the Broker and do not result in any cash payments to the Broker, the Broker could result in cash payments to the Broker.

#### 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 enders that provide liquidity to the Broker. The credits are considered payment for order flow eredits 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 order flow credits have resulted 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 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.

#### 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 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.

#### 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 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 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 date explicate explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that provide liquidity to the Broker soffer cash credits for orders that extract liquidity from 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 extract liquidity from their books and charge explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that extract liquidity from their books and charge explicit fees for orders that extract liquidity form their books and charge explicit fees for orders that ext

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 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.

#### Members Exchange (MEMX):

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 explicit fees for orders that 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 may or may or any or 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 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. However, 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 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 explicit fees the Broker's 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 aguinst a portion of the Broker and do not result in any cash payments to the Broker.

## February 2022

## 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	

### Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)	
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## March 2022

## 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	85.19	3.70	11.11	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)	21.79	35.56	0.00	4.76	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	21.79	0.00	0.00	80.95	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	17.95	28.89	50.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	12.82	22.22	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	12.82	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	6.41	11.11	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	2.56	0.00	0.00	9.52	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	2.56	0.00	50.00	4.76	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	1.28	2.22	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 aggregate 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 period. Typically, these order flow credits have resulted in the Broker 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 neceivable such credits ne

#### New York Stock Exchange (NYSE):

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#### 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 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 flow event may or way or explice the debits charged to the Broker and do not result in any cash payments to the Broker. It is conceivable such credits near order to could result in cash payments to the Broker and do not result in any cash payments to the Broker. It is conceivable such credits near order to 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 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 for orders that extract liquidity form their books. The credits received by the Broker from a given venue may or may not offset the Broker's aggregate payment to oligations to the venue. In any given month, the credits received by the Broker from a given venue may or may or cedits have 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.

#### 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 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 aggregate 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 period. Typically, these order flow 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 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 obsers 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 and or a given zerve flow 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.

#### Cboe EDGX US Equities Exchange (EDGX):

State Street Global Markets, LLČ (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 explicit fees for offset the Broker's to 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 have receival explicit flow event 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 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 charge to the Broker's offset 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 neavents 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 daggregate payment obligations to the venue. In any given month, the credits received by the Broker route aguot credits have receiving a credit against a portion of the Broker and on ot result in any cash payments to the Broker, to could result in cash payments to the Broker.

## March 2022

#### 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	95.65	0.00	4.35	0.00

Venue - Non-directo Order Flov			Paid/Received for Received for Market Ord	et Payment Paid/ ceived for Market Drders(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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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)
NASDAQ Execution Services, LLC (NSDQ)	24.00	0.00	0.00	63.16	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	20.00	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	16.00	38.10	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	12.00	28.57	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	10.00	0.00	0.00	26.32	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	8.00	19.05	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	6.00	14.29	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange (MEMX)	4.00	0.00	0.00	10.53	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### 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 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 flow event may or may or explicit dealed 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 or tesult in any cash payments to the Broker, it is conceivable such credits near order sould 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 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 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 average to the Broker for such payments to the Broker and do not result in any cash payments to the Broker. However, it is conceivable sould result in cash payments to the Broker.

#### 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 for orders that extract liquidity form 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 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 flow eredits have resulted in the Broker receiving a credit against a portion of the expenses due from the Broker and on or result in any cash payments to the Broker. However, it is conceivable such credits near 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 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 explicit fees for orders that provide liquidity to the Broker. The credits received by the Broker from agiven venue may or may or to agiven to redit scape the Broker's agregate payment obligations to the venue. In any given month, the credits received by the Broker flow credits have resulted in the Broker 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.

#### 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 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 (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 explicit fees for orders that extract liquidity from their books and or nave or may or exceed the debits charged to 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 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 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):

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 venu 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 exceed the debits charged to the Broker's on 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 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 near order flow credits have receiving a credit near to the Broker in cash payments to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits near order flow credits have received by the Broker received by the Broker the debits have receiving a credit against a portion of the eroker.

#### Members Exchange (MEMX):

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 daggregate 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 debits charged to the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receiving a credit flow in cash payments to the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receival by the Broker flow credits have received by the Broker flow credits have 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 caude credits caude credits flow credits have received by the Broker flow credits have receiving a credit against a portion of the expenses due from the Broker and do not result in any cash payments to the Broker,

## March 2022

#### 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	66.67	0.00	33.33	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)	66.67	50.00	0.00	100.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Morgan Stanley & Company LLC (MSCO)	33.33	50.00	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 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 dealers the Broker's addity to their books and charge explicit fees for orders that Broker's aggregate payment obligations to the Broker and on ot result in any cash payments to the Broker. However, 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.

#### Morgan Stanley & Company LLC (MSCO):

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 dealers the Broker's order on tress in any cash payments to the Broker routing equit in cash payments to the Broker.