# STATE STREET GLOBAL MARKETS, LLC - Held NMS Stocks and Options Order Routing Public Report Generated on Fri Jul 08 2022 04:59:11 GMT-0400 (Eastern Daylight Time)

2nd Quarter, 2022

## April 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	78.85	3.85	17.31	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)
NASDAQ Execution Services, LLC (NSDQ)	22.99	0.00	0.00	64.52	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	19.54	38.46	0.00	6.45	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	17.24	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	16.09	28.21	0.00	9.68	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	10.34	23.08	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	6.90	0.00	100.00	12.90	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	2.30	0.00	0.00	6.45	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	2.30	5.13	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)
Two Sigma Securities, LLC (SOHO)	2.30	5.13	0.00	0.00	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 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 any 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.

#### 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 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 charged to the Broker for such advort credits have receiving a credit against a portion of the erokers and on ot result in any cash payments to the Broker, the Broker to could result in cash payments to the Broker.

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

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#### VIRTU Americas, LLC (NITE):

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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 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 dealers the Broker's does not receive advected 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 do not result in any cash payments to the Broker, it is conceivable such credits have receival against a portion of 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 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 on tresult 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 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 may or explicit fees the Broker's other Broker's aggregate payments to the Broker and to 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 to 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.

#### 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 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 to not result in any cash payments to the Broker, it is conceivable such credits new order flow credits have receiving a credit cagainst a portion of 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 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 dealed the debits charged to the Broker for such receives by the Broker received by the Broker

# April 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	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)
National Financial Services LLC (XSTM)	34.78	0.00	0.00	0.00	80.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	21.74	38.46	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	17.39	30.77	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	8.70	0.00	0.00	0.00	20.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	8.70	15.38	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	8.70	15.38	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Material Aspects:

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 (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 end use 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 were 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, it is conceivable such credits necessal could result in cash payments to the Broker.

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. The credits received by the Broker from agvine mount, the credits received by the Broker from agvine none, the debits charged to the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from agvine 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.

#### Instinet BlockCross (BLKX):

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

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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 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 date the debits charged to the Broker's aggregate payment obligations to the venue. In any given month, the credits necesived by the Broker from a given venue may or capits could result in cash payments to the Broker's add 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 necesived by the Broker receival by the Broker receival by the Broker receival by the Broker receivang active credits for such credits have receival cash credits have receival against a portion of the Broker and do not result in any cash payments to the Broker, it is conceivable such credits necesive add not receivable such credits against a portion of the Broker.

## April 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	0.00	14.29	85.71	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)
Wolverine Execution Services LLC (WEXX)	43.75	0.00	0.00	46.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	37.50	0.00	100.00	33.33	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)
Morgan Stanley & Company LLC (MSCO)	12.50	0.00	0.00	13.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC (DASH)	6.25	0.00	0.00	6.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Wolverine Execution Services LLC (WEXX):

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#### Citadel Securities LLC (CDRG):

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#### 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 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 for orders that provide liquidity in contract liquidity from their books and charge explicit fees for orders that provide 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 captured to the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker 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 conceivable such credits neceivable such credits neceivable avent to the Broker. The credits for conceivable such 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

#### 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 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 charge explicit fees for orders that provide liquidity to the Broker. The credits are considered payment for order flow explicit fees for orders that provide liquidity to the Broker for explicit fees for orders that provide liquidity from their books. The credits are considered payment for order flow explicit fees for orders that provide liquidity to the Broker for use aggregate payment obligations to the venue. In any given month, the credits received by the Broker for agive nove may or may or explicit certains 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 or tesult in any cash payments to the Broker, it is conceivable such credits charged to the Broker.

## May 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	94.96	0.84	4.20	0.00

Venue - Non-directed Order Flow	Non- Marke Directed Orders 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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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)	35.14	0.00	0.00	0.00	98.73	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	17.57	34.23	0.00	3.23	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	13.06	26.13	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	9.91	19.82	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	9.91	0.00	0.00	70.97	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	9.46	18.92	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	3.60	0.00	100.00	22.58	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	0.45	0.00	0.00	0.00	1.27	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange (MEMX)	0.45	0.00	0.00	3.23	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC (SOHO)	0.45	0.90	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### 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 explicit fees 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 evenue 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 not offset the Broker's aggregate payment obligations to the venue. In any cash payments to the Broker, 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 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 flow event may or explicit dealers 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 near orders 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 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 ag or agive concerning 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.

#### 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 (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 explexed by 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 not 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.

#### 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. The credits are considered payment for order flow venu 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 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 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. 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 agor may or expleted 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.

#### 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 from a given venue may or may or explicit cash credits charged to the Broker for such payment bounds 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 cold result in cash payments to the Broker and do not result in any cash payments to the Broker, it is conceivable such credits neavent credits 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 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 for orders to redit or order store agive order 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 neavent 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 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 aguit or order 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 to not result in any cash payments to the Broker, it is conceivable such credits neavence to 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 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 darge to the Broker route. In any given month, the credits received by the Broker from a given venue may or explicit fees for other Broker's the Broker and to 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 to not result in any cash payments to the Broker, it is conceivable such credits could result in cash payments to the Broker.

## May 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	71.88	3.13	21.88	3.13

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)	22.73	39.13	0.00	0.00	12.50	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	15.91	26.09	0.00	8.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
National Financial Services LLC (XSTM)	15.91	0.00	0.00	0.00	87.50	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NYSE Arca (ARCA)	11.36	0.00	0.00	41.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange (EDGX)	9.09	0.00	0.00	33.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	9.09	17.39	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	9.09	17.39	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC (NSDQ)	4.55	0.00	0.00	16.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	2.27	0.00	100.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Citadel Securities LLC (CDRG):

State Street Global Markets, 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 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 on ot 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 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 (not-held) to their books and charge explicit fees for orders that extract liquidity from their books while others 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 ered 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 negoting 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 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 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 route aguit or order state extracted the debits charged to the Broker's offer cash credits have received by the Broker route aguit or 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 aguit or order state extracted to the Broker. The credits for orders that extract liquidity from their books and charge explicit fees for orders that provide liquidity to the Broker and to not result in any cash payments to the Broker. However, it is conceivable such credits have receival aguit or order flow credits the Broker. The conceivable such credits have receivable active 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 prove and on or result in any cash payments to the Broker. However, it is conceivable such credits charged 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 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.

#### 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 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 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 and 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, 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 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 not stread to the Broker's aggregate payment obligations to the venue. In any given month, the credits neevined by the Broker 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.

#### 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 dagregate payment obligations to the venue. In any given month, the credits received by the Broker from a given venue may or explicit flow the Broker root the Broker and to 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 conceivable such credits necessate.

#### 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 flow eredits 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. The schere agive note, receive aby the Broker 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 neavent credits for orders that provide liquidity for the debits charged 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 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 aguit or order 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 to not result in any cash payments to the Broker, it is conceivable such credits neavence to could result in cash payments to the Broker.

## May 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

## 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	97.10	0.00	2.90	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)
National Financial Services LLC (XSTM)	34.10	0.00	0.00	0.00	66.42	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross (BLKX)	17.24	0.00	0.00	0.00	33.58	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC (ETMM)	15.71	33.88	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	13.03	26.45	0.00	33.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC (JNST)	9.58	20.66	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	9.20	19.01	0.00	16.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange (NYSE)	1.15	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Material Aspects:

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 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 capting each 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.

#### 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 provide liquidity to the Broker route aggregate payment for order flow credits charged to the Broker received by the Broker flow credits have resulted in the Broker received by the Broker. The conceivable such credits nave 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.

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 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 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.

#### 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. 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 ag ion way or may or explicit caption before the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker from ag ion receives and or flow event flow credits caption 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, 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 a credit against a portion of 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 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 over equits 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 have received by the Broker right for such prevents to the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits have receival against a portion of 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 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 net offset the debits charged to the Broker for such payments to the Broker 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 neuroid cash 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 could result in cash payments to the Broker.

## June 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	100.00	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)
National Financial Services LLC (XSTM)	30.77	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)	20.51	29.63	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)	20.51	29.63	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Citadel Securities LLC (CDRG)	15.38	22.22	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC (NITE)	12.82	18.52	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

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

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#### 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 order the debits charged to the Broker for such explicit, have 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 aguiton in cash payments to the Broker.

## June 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	30.77	23.08	46.15	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)	50.00	50.00	66.67	46.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Services LLC (WEXX)	36.36	25.00	0.00	46.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC (DASH)	4.55	0.00	0.00	6.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Morgan Stanley & Company LLC (MSCO)	4.55	0.00	33.33	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna Capital Group (SUSQ)	4.55	25.00	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

#### Material Aspects:

#### Citadel Securities LLC (CDRG):

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#### Wolverine Execution Services LLC (WEXX):

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#### 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 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 from a given venue may or explicit have receiving a credit against a portion of the eroker and do not result in any cash payments to the Broker, it is conceivable such credits have receival by other dowever, it is conceivable such credits near order flow credits have receival by other 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 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 for orders that provide liquidity in contract liquidity from their books and charge explicit fees for orders that provide 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 captured to the Broker's aggregate payment obligations to the venue. In any given month, the credits received by the Broker 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 conceivable such credits neceivable such credits neceivable avent to the Broker. The credits for conceivable such 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

#### 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 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 against a portion of the Broker and on ot result in any cash payments to the Broker, it is conceivable such credits negoting accorder 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 negoting accorder flow credits have receiving accorder such areas of the Broker.