

1st Quarter, 2021

January 2021

S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1,150	100.00	986	85.74	18	1.57		111	9.65	3.04

Venues

Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)		595	50.00		550	55.89	7		38.89	18	11.76	20	57.14	0	0	0	0	0
VIRTU Americas LLC(NITE)		300	25.21		259	26.32	10		55.56	21	13.73	10	28.57	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		96	8.07		93	9.45	0		0.00	3	1.96	0	0.00	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		65	5.46		0	0.00	0		0.00	65	42.48	0	0.00	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		39	3.28		37	3.76	0		0.00	2	1.31	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		32	2.69		28	2.85	1		5.56	0	0.00	3	8.57	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		26	2.18		0	0.00	0		0.00	26	16.99	0	0.00	0	0	0	0	0
UBS Securities, LLC(UBSS)		21	1.76		17	1.73	0		0.00	2	1.31	2	5.71	0	0	0	0	0
New York Stock Exchange(NYSE)		16	1.34		0	0.00	0		0.00	16	10.46	0	0.00	0	0	0	0	0

January 2021

Non-S&P 500 Stocks
Summary

Total Non-Directed Orders	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
2,364	100.00	1,727	73.05	177	7.49	406	17.17

Venues

Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)		1,137	44.45	976	56.38	81	45.51	48	9.23	32	24.81	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)		643	25.14	472	27.27	76	42.70	79	15.19	16	12.40	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		187	7.31	0	0.00	0	0.00	187	35.96	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		183	7.15	163	9.42	11	6.18	9	1.73	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		155	6.06	0	0.00	0	0.00	155	29.81	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		76	2.97	65	3.76	5	2.81	5	0.96	1	0.78	0	0	0	0	0	0	0
Instinet		75	2.93	0	0.00	0	0.00	0	0.00	75	58.14	0	0	0	0	0	0	0
BlockCross(BLKK)																		
Two Sigma Securities, LLC(SOHO)		44	1.72	36	2.08	1	0.56	2	0.38	5	3.88	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		27	1.06	0	0.00	0	0.00	27	5.19	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		16	0.63	13	0.75	3	1.69	0	0.00	0	0.00	0	0	0	0	0	0	0

January 2021

Option Contracts
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
349	100.00	129	36.96	61	17.48	153	43.84	6	1.72

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)		168	48.14	65	50.39	25	40.98	77	50.33	1	16.67	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		85	24.36	39	30.23	26	42.62	15	9.80	5	83.33	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WCXN)		47	13.47	3	2.33	2	3.28	42	27.45	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		38	10.89	14	10.85	7	11.48	17	11.11	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		11	3.15	8	6.20	1	1.64	2	1.31	0	0.00	0	0	0	0	0	0	0

February 2021

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1,130	100.00	943	83.45	18	1.59	144	12.74	25	2.21

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)		549	45.60	484	51.38	9	50.00	42	19.27	14	53.85	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)		244	20.27	213	22.61	7	38.89	21	9.63	3	11.54	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		130	10.80	122	12.95	1	5.56	7	3.21	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		81	6.73	0	0.00	0	0.00	81	37.16	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		48	3.99	44	4.67	0	0.00	1	0.46	3	11.54	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		48	3.99	40	4.25	1	5.56	2	0.92	5	19.23	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		41	3.41	39	4.14	0	0.00	2	0.92	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		35	2.91	0	0.00	0	0.00	35	16.06	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		27	2.24	0	0.00	0	0.00	27	12.39	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLIX)		1	0.08	0	0.00	0	0.00	0	0.00	1	3.85	0	0	0	0	0	0	0

February 2021

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
2,540	100.00	1,862	73.31	189	7.44	411	16.18	78	3.07

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)		1,168	42.24	990	53.17	81	42.86	46	8.20	51	33.33	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)		593	21.45	414	22.23	78	41.27	76	13.55	25	16.34	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		271	9.80	242	13.00	17	8.99	12	2.14	0	0.00	0	0	0	0	0	0	0

NASDAQ Execution Services, LLC(NSDQ)	211	7.63	0	0.00	0	0.00	211	37.61	0	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	143	5.17	0	0.00	0	0.00	143	25.49	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	111	4.01	98	5.26	9	4.76	4	0.71	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	76	2.75	66	3.54	1	0.53	7	1.25	2	1.31	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLIX)	75	2.71	0	0.00	0	0.00	0	0.00	75	49.02	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	62	2.24	52	2.79	3	1.59	7	1.25	0	0.00	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	38	1.37	0	0.00	0	0.00	38	6.77	0	0.00	0	0	0	0	0	0	0	0	0

February 2021

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
340	100.00	94	27.65	62	18.24	176	51.76	8	2.35

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)	153	45.00	45	47.87	32	51.61	74	42.05	2	25.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	68	20.00	30	31.91	21	33.87	11	6.25	6	75.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	62	18.24	0	0.00	3	4.84	59	33.52	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	39	11.47	13	13.83	3	4.84	23	13.07	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	18	5.29	6	6.38	3	4.84	9	5.11	0	0.00	0	0	0	0	0	0	0	0

March 2021

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1,316	100.00	1,175	89.29	29	2.20	90	6.84	22	1.67

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)	543	45.14	506	49.51	11	45.83	13	10.57	13	38.24	0	0	0	0	0	0	0	0
VIRTU Americas LLC(WITE)	280	23.28	243	23.78	9	37.50	25	20.33	3	8.82	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	162	13.47	158	15.46	3	12.50	1	0.81	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	52	4.32	46	4.50	0	0.00	3	2.44	3	8.82	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	41	3.41	39	3.82	0	0.00	1	0.81	1	2.94	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	33	2.74	30	2.94	1	4.17	0	0.00	2	5.88	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	32	2.66	0	0.00	0	0.00	32	26.02	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	31	2.58	0	0.00	0	0.00	31	25.20	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	17	1.41	0	0.00	0	0.00	17	13.82	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLIX)	12	1.00	0	0.00	0	0.00	0	0.00	12	35.29	0	0	0	0	0	0	0	0

March 2021

Non-S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
2,330	100.00	1,740	74.68	171	7.34	362	15.54	57	2.45

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)	896	38.29	756	50.20	62		40.52	44	7.99	34	26.15	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	539	23.03	413	27.42	62		40.52	51	9.26	13	10.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	253	10.81	0	0.00	0		0.00	253	45.92	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	221	9.44	193	12.82	22		14.38	6	1.09	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	105	4.49	0	0.00	0		0.00	105	19.06	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLUX)	73	3.12	0	0.00	0		0.00	0	0.00	73	56.15	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	65	2.78	58	3.85	2		1.31	3	0.54	2	1.54	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	58	2.48	44	2.92	3		1.96	5	0.91	6	4.62	0	0	0	0	0	0	0
New York Stock Exchange(Wyse)	53	2.26	0	0.00	0		0.00	53	9.62	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	50	2.14	42	2.79	1		0.65	5	0.91	2	1.54	0	0	0	0	0	0	0

March 2021

Option Contracts
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
385	100.00	113	29.35	67	17.40	190	49.35	15	3.90

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)	156	48.90	42	44.21	26		50.00	86	54.78	2	13.33	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	81	25.39	41	43.16	21		40.38	6	3.82	13	86.67	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	45	14.11	0	0.00	0		0.00	45	28.66	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	23	7.21	6	6.32	0		0.00	17	10.83	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	14	4.39	6	6.32	5		9.62	3	1.91	0	0.00	0	0	0	0	0	0	0