

2nd Quarter, 2021

April 2021

S&P 500 Stocks  
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All 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	
1,099	100.00	958	87.17	26	2.37	90	8.19	25	2.27

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)		512	43.50	466	48.64	10	38.46	24	14.81	12	38.71	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		309	26.25	261	27.24	14	53.85	25	15.43	9	29.03	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		147	12.49	140	14.61	2	7.69	5	3.09	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		51	4.33	0	0.00	0	0.00	51	31.48	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		42	3.57	41	4.28	0	0.00	0	0.00	1	3.23	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		30	2.55	27	2.82	0	0.00	1	0.62	2	6.45	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		29	2.46	0	0.00	0	0.00	29	17.90	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)		26	2.21	0	0.00	0	0.00	26	16.05	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		25	2.12	23	2.40	0	0.00	1	0.62	1	3.23	0	0	0	0	0	0	0
Instinet BlockCross(BLUX)		6	0.51	0	0.00	0	0.00	0	0.00	6	19.35	0	0	0	0	0	0	0

April 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		Total Marketable Limit 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	
2,246	100.00	1,854	82.55	145	6.46	221	9.84	26	1.16	

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)		1,056	44.75	936	50.49	63	44.06	41	15.24	16	17.02	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		564	23.90	471	25.40	52	36.36	33	12.27	8	8.51	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		304	12.88	283	15.26	17	11.89	4	1.49	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		87	3.69	0	0.00	0	0.00	87	32.34	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)		75	3.18	0	0.00	0	0.00	75	27.88	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLUX)		68	2.88	0	0.00	0	0.00	0	0.00	68	72.34	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		66	2.80	57	3.07	4	2.80	3	1.12	2	2.13	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		64	2.71	59	3.18	4	2.80	1	0.37	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		52	2.20	48	2.59	3	2.10	1	0.37	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		10	0.42	0	0.00	0	0.00	10	3.72	0	0.00	0	0	0	0	0	0	0

April 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
321	100.00	83	25.86	50	15.58	174	54.21	14	4.36

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)
LLC(CDRG)		161	49.85	37	44.58	26	52.00	88	50.00	10	71.43	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		63	19.50	32	38.55	12	24.00	15	8.52	4	28.57	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		51	15.79	1	1.20	2	4.00	48	27.27	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		37	11.46	9	10.84	8	16.00	20	11.36	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		11	3.41	4	4.82	2	4.00	5	2.84	0	0.00	0	0	0	0	0	0	0

May 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
1,213	100.00	1,074	88.54	17	1.40	95	7.83	27	2.23

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)		558	42.15	514	47.86	11	68.75	17	8.50	16	47.06	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		314	23.72	286	26.63	3	18.75	14	7.00	11	32.35	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		182	13.75	177	16.48	1	6.25	4	2.00	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		84	6.34	1	0.09	0	0.00	83	41.50	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		55	4.15	0	0.00	0	0.00	55	27.50	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		42	3.17	41	3.82	0	0.00	1	0.50	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		30	2.27	28	2.61	0	0.00	2	1.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		28	2.11	27	2.51	1	6.25	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		24	1.81	0	0.00	0	0.00	24	12.00	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLKK)		7	0.53	0	0.00	0	0.00	0	0.00	7	20.59	0	0	0	0	0	0	0

May 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
2,139	100.00	1,769	82.70	98	4.58	249	11.64	23	1.08

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)
LLC(CDRG)		983	42.23	887	50.14	43	42.57	34	8.74	19	27.54	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		551	23.67	484	27.36	31	30.69	33	8.48	3	4.35	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		260	11.17	242	13.68	12	11.88	6	1.54	0	0.00	0	0	0	0	0	0	0

NASDAQ Execution Services, LLC(NSDQ)	154	6.62	0	0.00	4	3.96	150	38.56	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	100	4.30	0	0.00	0	0.00	100	25.71	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	65	2.79	61	3.45	3	2.97	1	0.26	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	53	2.28	47	2.66	4	3.96	1	0.26	1	1.45	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETWM)	51	2.19	48	2.71	3	2.97	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	49	2.10	0	0.00	1	0.99	48	12.34	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLXX)	46	1.98	0	0.00	0	0.00	0	0.00	46	66.67	0	0	0	0	0	0	0	0

May 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
292	100.00	91	31.16	77	26.37	

Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
115	39.38
9	3.08

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)	134	45.73	43	47.25	42		54.55	41	35.34	8	88.89	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	64	21.84	39	42.86	23		29.87	1	0.86	1	11.11	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	52	17.75	1	1.10	2		2.60	49	42.24	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	33	11.26	5	5.49	6		7.79	22	18.97	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	10	3.41	3	3.30	4		5.19	3	2.59	0	0.00	0	0	0	0	0	0	0

June 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
1,036	100.00	864	83.40	26	2.51	

Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
136	13.13
10	0.97

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)	439	38.82	413	47.80	3		11.54	18	7.93	5	35.71	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	296	26.17	236	27.31	19		73.08	36	15.86	5	35.71	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	142	12.56	132	15.28	4		15.38	6	2.64	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	68	6.01	0	0.00	0		0.00	68	29.96	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	64	5.66	0	0.00	0		0.00	64	28.19	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	36	3.18	36	4.17	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	34	3.01	0	0.00	0		0.00	34	14.98	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETWM)	27	2.39	27	3.13	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	21	1.86	20	2.31	0		0.00	1	0.44	0	0.00	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLXX)	4	0.35	0	0.00	0		0.00	0	0.00	4	28.57	0	0	0	0	0	0	0

June 2021

Non-S&P 500 Stocks  
Summary

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2,517	100.00	1,809	71.87	172	6.83	500	19.86	36	1.43

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)		1,093	38.80	919	50.83	79	45.66	80	10.80	15	15.79	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		641	22.75	484	26.77	68	39.31	68	9.18	21	22.11	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		292	10.37	260	14.38	18	10.40	14	1.89	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		266	9.44	0	0.00	0	0.00	266	35.90	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)		190	6.74	0	0.00	0	0.00	190	25.64	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		83	2.95	0	0.00	0	0.00	83	11.20	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		61	2.17	54	2.99	3	1.73	4	0.54	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SDHO)		60	2.13	54	2.99	2	1.16	4	0.54	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLCK)		59	2.09	0	0.00	0	0.00	0	0.00	59	62.11	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		40	1.42	37	2.05	2	1.16	1	0.13	0	0.00	0	0	0	0	0	0	0

June 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
364	100.00	106	29.12	73	20.05	180	49.45	5	1.37

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)		190	51.21	58	54.72	33	45.21	97	51.87	2	40.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		86	23.18	35	33.02	32	43.84	16	8.56	3	60.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		47	12.67	1	0.94	1	1.37	45	24.06	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		41	11.05	10	9.43	6	8.22	25	13.37	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		7	1.89	2	1.89	1	1.37	4	2.14	0	0.00	0	0	0	0	0	0	0