

April 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
242	100.00	189	78.10	30	12.40	23	9.50	0	0.00

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)
New York Stock Exchange(NYSE)		202	37.13	0	0.00	0	0.00	202	86.32	0	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)		106	19.49	93	50.27	11	39.29	2	0.85	0	0.00	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)		97	17.83	0	0.00	0	0.00	0	0.00	97	100.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		66	12.13	55	29.73	9	32.14	2	0.85	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JINST)		31	5.70	25	13.51	5	17.86	1	0.43	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		16	2.94	0	0.00	0	0.00	16	6.84	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)		11	2.02	0	0.00	0	0.00	11	4.70	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, Two Sigma Securities, LLC(SOHO)		6	1.10	6	3.24	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		5	0.92	5	2.70	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
		4	0.74	1	0.54	3	10.71	0	0.00	0	0.00	0	0	0	0	0	0	0

Apriil 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
1,156	100.00	898	77.68	109	9.43	137	11.85	12	1.04

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)
National Financial Services LLC(XSTM)		660	32.21	0	0.00	0	0.00	0	0.00	660	92.83	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)		513	25.04	440	49.44	52	47.71	15	4.42	6	0.84	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		297	14.49	250	28.09	30	27.52	10	2.95	7	0.98	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JINST)		154	7.52	133	14.94	16	14.68	5	1.47	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		113	5.51	0	0.00	0	0.00	113	33.33	0	0.00	0	0	0	0	0	0	0
NYSE Arca(ARCA)		111	5.42	0	0.00	0	0.00	111	32.74	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)		69	3.37	0	0.00	0	0.00	69	20.35	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		33	1.61	29	3.26	3	2.75	1	0.29	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, Instinet		26	1.27	24	2.70	1	0.92	0	0.00	1	0.14	0	0	0	0	0	0	0
BlockCross(BLKX)		25	1.22	0	0.00	0	0.00	0	0.00	25	3.52	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									
139	100.00	49	35.25	15	10.79	75	53.96	0	0.00									
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)		70	50.36	26	53.06	8	50.00	36	48.65	0	0.00	0	0	0	0	0	0	
Susquehanna Capital Wolverine Execution Services LLC(WEXX)		23	16.55	15	30.61	7	43.75	1	1.35	0	0.00	0	0	0	0	0	0	
Dash Financial Technologies LLC(DASH)		22	15.83	1	2.04	0	0.00	21	28.38	0	0.00	0	0	0	0	0	0	
Morgan Stanley & Company LLC(MSCO)		19	13.67	3	6.12	1	6.25	15	20.27	0	0.00	0	0	0	0	0	0	
		5	3.60	4	8.16	0	0.00	1	1.35	0	0.00	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										
198	100.00	135	68.18	13	6.57	47	23.74	3	1.52										
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)		85	26.40	65	48.51	8	66.67	12	10.34	0	0.00	0	0	0	0	0	0	0	
National Financial Services LLC(XSTM)		57	17.70	0	0.00	0	0.00	0	0.00	57	95.00	0	0	0	0	0	0	0	
VIRTU Americas, LLC(NITE)		54	16.77	41	30.60	2	16.67	8	6.90	3	5.00	0	0	0	0	0	0	0	
New York Stock Exchange(NYSE)		49	15.22	0	0.00	0	0.00	49	42.24	0	0.00	0	0	0	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)		35	10.87	0	0.00	0	0.00	35	30.17	0	0.00	0	0	0	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)		15	4.66	13	9.70	1	8.33	1	0.86	0	0.00	0	0	0	0	0	0	0	
Choe EDGX US Equities Exchange(EDGX)		10	3.11	0	0.00	0	0.00	10	8.62	0	0.00	0	0	0	0	0	0	0	
Two Sigma Securities, LLC(SOHO)		10	3.11	9	6.72	1	8.33	0	0.00	0	0.00	0	0	0	0	0	0	0	
UBS Securities, LLC(UBSS)		5	1.55	4	2.99	0	0.00	1	0.86	0	0.00	0	0	0	0	0	0	0	
G1 Execution Services,		2	0.62	2	1.49	0	0.00	0	0.00	0	0.00	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									
543	100.00	401	73.85	64	11.79	60	11.05	18	3.31									
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)
National Financial Services LLC(XSTM)		303	30.89	0	0.00	0	0.00	0	0.00	303	81.89	0	0	0	0	0	0	0

Citadel Securities LLC(CDRG)	223	22.73	192	49.48	22	28.21	6	4.14	3	0.81	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	141	14.37	110	28.35	19	24.36	2	1.38	10	2.70	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	74	7.54	0	0.00	0	0.00	73	50.34	1	0.27	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	73	7.44	61	15.72	12	15.38	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	34	3.47	0	0.00	0	0.00	0	0.00	34	9.19	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	33	3.36	0	0.00	0	0.00	33	22.76	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	17	1.73	0	0.00	2	2.56	15	10.34	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	14	1.43	9	2.32	4	5.13	1	0.69	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services,	12	1.22	11	2.84	1	1.28	0	0.00	0	0.00	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	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders									
120	100.00	55	45.83	9	7.50	56	46.67	0	0.00									

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)	56	46.67	26	47.27	3		33.33	27	48.21	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	27	22.50	4	7.27	1		11.11	22	39.29	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital	23	19.17	21	38.18	2		22.22	0	0.00	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	9	7.50	1	1.82	2		22.22	6	10.71	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	5	4.17	3	5.45	1		11.11	1	1.79	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	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders									
244	100.00	211	86.48	3	1.23	21	8.61	9	3.69									

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)	102	27.64	98	48.76	0		0.00	4	6.35	0	0.00	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	90	24.39	0	0.00	0		0.00	0	0.00	90	88.24	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	78	21.14	64	31.84	2		66.67	3	4.76	9	8.82	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	38	10.30	0	0.00	0		0.00	38	60.32	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	22	5.96	21	10.45	0		0.00	1	1.59	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	13	3.52	0	0.00	0		0.00	13	20.63	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	10	2.71	10	4.98	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services,	5	1.36	5	2.49	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	1.36	3	1.49	1		33.33	1	1.59	0	0.00	0	0	0	0	0	0	0

Instinet BlockCross(BLKX)	3	0.81	0	0.00	0	0.00	0	0.00	3	2.94	0	0	0	0	0	0	0	0
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June 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
605	100.00	404	66.78	76	12.56	86	14.21	39	6.45

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)
National Financial Services LLC(XSTM)	331	31.02	0	0.00	1		1.35	0	0.00	330	79.90	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	234	21.93	184	47.06	37		50.00	3	1.59	10	2.42	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	158	14.81	118	30.18	15		20.27	3	1.59	22	5.33	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	89	8.34	0	0.00	0		0.00	89	47.09	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	64	6.00	53	13.55	11		14.86	0	0.00	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	40	3.75	0	0.00	0		0.00	40	21.16	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	38	3.56	0	0.00	0		0.00	0	0.00	38	9.20	0	0	0	0	0	0	0
NYSE Arca(ARCA)	29	2.72	0	0.00	1		1.35	28	14.81	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	21	1.97	0	0.00	0		0.00	21	11.11	0	0.00	0	0	0	0	0	0	0
G1 Execution Services,	19	1.78	12	3.07	4		5.41	3	1.59	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
160	100.00	82	51.25	15	9.38	63	39.38	0	0.00

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)	76	47.50	38	46.34	9		56.25	29	46.77	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital	38	23.75	30	36.59	4		25.00	4	6.45	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	23	14.38	11	13.41	2		12.50	10	16.13	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	21	13.13	2	2.44	0		0.00	19	30.65	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	2	1.25	1	1.22	1		6.25	0	0.00	0	0.00	0	0	0	0	0	0	0