



G1 Execution Services, LLC(ETMM)															
25	3.50	25	4.24	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)															
16	2.24	0	0.00	0	0.00	16	16.16	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)															
12	1.68	12	2.04	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)															
11	1.54	0	0.00	0	0.00	11	11.11	0	0.00	0	0	0	0	0	0
Infinium BlackBox(BLKK)															
8	1.12	0	0.00	0	0.00	0	0.00	8	53.33	0	0	0	0	0	0

August 2020

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
0	0.00	0	0.00	0	0.00	0	0.00	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
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September 2020

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
179	100.00	179	100.00	0	0.00	0	0.00	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
Citadel Securities LLC(CD)																
114	63.69	114	63.69	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VRTU Americas LLC(VTE)																
52	29.05	52	29.05	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)																
7	3.91	7	3.91	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)																
4	2.23	4	2.23	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)																
1	0.56	1	0.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
URS Securities, LLC(URSS)																
1	0.56	1	0.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

September 2020

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
566	100.00	521	92.05	9	1.59	34	6.01	2	0.35

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
Citadel Securities LLC(CD)																
265	44.76	260	50.10	0	0.00	5	8.06	0	0.00	0	0	0	0	0	0	0
VRTU Americas LLC(VTE)																
195	32.94	192	36.99	0	0.00	1	1.61	2	100.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)																
41	6.93	0	0.00	9	100.00	32	51.61	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)																
29	4.90	29	5.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)																
19	3.21	19	3.66	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)																
14	2.36	14	2.70	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)																
13	2.20	0	0.00	0	0.00	13	20.97	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)																
9	1.52	0	0.00	0	0.00	9	14.52	0	0.00	0	0	0	0	0	0	0
URS Securities, LLC(URSS)																
5	0.84	5	0.96	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
NYSE Arca(ARCA)																
1	0.17	0	0.00	0	0.00	1	1.61	0	0.00	0	0	0	0	0	0	0

September 2020

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
1	100.00	1	100.00	0	0.00	0	0.00	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(per hundred shares)
Dash Financial Technologies LLC(DASH)																
1	100.00	1	100.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0