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 Marketable Limit Orders (N)
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October 2020

S&P	500 Stocks
Sum	mary

S&P 500 Stocks Summary																			
Total Non-Directed Orders	Orders	Total Market Ord	Market Orders of Non-Directed	Limit Orders	Marketable Limit Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % Non-Directed Orders	Total Other Order	Other Orders as % of Non-Directed rs Orders										
424 Venues	100	.00	355 8	3.73	29 6.8-	•	40 9.		0 0.0	00									
											Net Payment	Net Payment Paid/Received for Market	Paid/Received for	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	
Venue - Non- directed Order Flow Citadel Securities	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(%)	Paid/Received for Market Orders(U	Orders(cents per SD) hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents per hundred shares	Paid/Received for Other Orders(USD)	Other Orders(cents) per hundred shares	
LLC(CDRG) VIRTU Americas		72 39		171 48.			0.00	1 2.		0 0.0		0		0		0		0 ()
LLC(NITE) New York Stock		27 29		127 35.1			0.00	0 0.		0 0.0		0	0	0	0	0	0	0 (
Exchange(NYSE) JANE STREET		62 14	.35	0 0.1	20 2	2	75.86	40 81	.63	0 0.0	00	0	0	0	0	0	0	0 (,
CAPITAL, LLC(JINST) G1 Execution		28 6	.48	28 7.5	91		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 ()
Services, LLC(ETMM)		16 3	.70	16 4.5	52		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (J
NASDAQ Execution																			
Services, LLC(NSDQ) Two Sigma		13 3	.01	0 0.0	00	7	24.14	6 12.	24	0 0.0	00	0	0	0	0	0	0	0 (þ
Securities, LLC(SOHO)		9 2	.08	9 2	54		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (j
UBS Securities, LLC(UBSS) Choe EDGX US		3 0	.69	3 0.1	85		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (ı
Equities Exchange(EDGX)		2 0	.46	0 0.0	10		0.00	2 4.	.08	0 0.0	10	0	0	0	0	0	0	0 (0
October 2020																			
Non-S&P 500 Stocks Summary																			
	Non-Directed		Market Orders	n %	Marketable Limit		Non-Marketable Limit Orders as %	of	Other Orders as %										
Orders	Orders as % of All Orders	Total Market Ord	of Non-Directed	Limit Orders	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Directed Orders	Total Other Order	of Non-Directed rs Orders										
1.298 Venues	100	00 1.	180 9	0.91	48 3.71	3	70 5.	39	0 0.0	00									
												Net Payment		Net Payment		Net Payment			
W	N 01- : :	No. of					May 22 2	N N 1			Net Payment	Paid/Received for Market	Net Payment Paid/Received for	Paid/Received for Marketable Limit	Net Payment Paid/Received for	Paid/Received for Non-Marketable	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders/cents	
directed Order Flow Citadel Securities	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(%)	Paid/Received for Market Orders(U		Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents per hundred shares	Paid/Received for Other Orders(USD)		
LLC(CDRG) VIRTU Americas		09 45		600 50.3		в	16.33	1 0.		0 0.0		0	0	0	0	0	0	0 ()
LLC(NITE) New York Stock		02 29		398 33.6			6.12	1 0.		0 0.0		0	0	0	0	0		0 (
Exchange(NYSE) G1 Execution		78 5	.80	0 0.1	20 2	•	48.98	54 50.	.94	0 0.0	00	0	0	0	0	0	0	0 (,
Services, LLC(ETMM)		75 5	.58	74 6.3	26	1	2.04	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (þ
JANE STREET CAPITAL, LLC(JNST)		75 5	.58	75 6.	35		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 ()
NASDAQ Execution Services, LLC(NSDQ) Two Sigma		39 2	.90	0 0.0	10		18.37	30 28.	30	0 0.0	00	0	0	0	0	0	0	0 (þ
Securities, LLC(SOHO)		25 1	.86	25 2:	12		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 0	,
NYSE Arca(ARCA) Instinet			.19	0 0.1				13 12.		0 0.0		0		0		0			
BlockCross(BLKX) UBS Securities, LLC(UBSS)			.59	2 0:				0 0.		8 100.0 0 0.0		0				0		0 1	
							0.00	0											
October 2020																			
Option Contracts Summary							Non-Marketable												
Total Non-Directed	Non-Directed Orders as % of All		Market Orders of Non-Directed	Total Marketable	Marketable Limit Orders as % of Non-		Limit Orders as % Non-Directed		Other Orders as % of Non-Directed										
Orders 2	Orders	Total Market Ord	lers Orders	Limit Orders	Directed Orders 0 0.0	Total Non-Marketable Limit Orders	Orders	Total Other Order	o Orders	00									
Venues																			
												Net Payment Paid/Received for	Net Payment Paid/Received for	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment	
Venue - Non-	Non-Directed	Non-Directed			Marketable Limit		Non-Marketable	Non-Marketable			Net Payment Paid/Received for	Market Orders(cents per	Marketable Limit	Marketable Limit Orders(cents per	Paid/Received for Non-Marketable	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Paid/Received for Other Orders(cents	
directed Order Flow Susquehanna Capital	Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(U	SD) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares	
Group(SUSQ)		2 100	.00	2 100.0	00		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (Þ
November 2020																			
S&P 500 Stocks Summary																			
	Non-Directed		Market Orders of Non-Directed	as %	Marketable Limit		Non-Marketable Limit Orders as % Non-Directed	of	Other Orders as % of Non-Directed										
Total Non-Directed Orders	Orders	Total Market Ord	lers Orders	Limit Orders	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Order	rs Orders										
283 Venues	100	.00	265 9	3.64	10 3.5	3	8 2	83	0 0.0	00									
												Net Payment		Net Payment		Net Payment			
											Net Payment	Paid/Received for Market	Paid/Received for	Paid/Received for Marketable Limit	Paid/Received for	Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	
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(%)	Paid/Received for Market Orders(U	Orders(cents per SD) hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents per hundred shares	Paid/Received for Other Orders(USD)	Other Orders(cents) per hundred shares	1
Citadel Securities LLC(CDRG) VIRTU Americas				152 57.			10.00	1 9.		0 0.0								0 (
LLC(NITE) G1 Execution		77 26	.92	77 29.1	06		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (í
Services, LLC(ETMM)		18 6	.29	18 6.	79		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 ()
New York Stock Exchange (NYSE)		17 5	.94	0 0.1	10	•	90.00	8 72.	73	0 0.0	00	0	0	0	0	0	0	0 (þ
JANE STREET CAPITAL, LLC(JNST)		9 3	.15	9 3.	40	,	0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 ()
Two Sigma Securities,																			
LLC(SOHO)		7 2	.45	7 2.1	54		0.00	0 0.	.00	0 0.0	00	0	0	0	0	0	0	0 (į
NASDAQ Execution Services, LLC(NSDQ)		2 0	.70	0 0.	10	,	0.00	2 18.	10	0 0.0	10	0	0	0	0	0	0	0 (,
Services, LLC(NSDQ) UBS Securities, LLC(UBSS)			.70	2 0.1			0.00	0 0.		0 0.0								0 (
		· ·	-					. 0.				-		-	-		-		
November 2020																			
Non-S&P 500 Stocks Summary																			
	Non-Directed		Market Orders	as %	Marketable Limit		Non-Marketable Limit Orders as %	iof	Other Orders as %										
Total Non-Directed	Orders as % of All Orders	Total Market Ord	of Non-Directed	Total Marketable Limit Orders	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Directed Orders	Total Other Order	of Non-Directed										

		18	1.60	0 0.0			9.09	17	50.00	0 0.									
Services, LLC(NSDQ) Two Sigma Securities, LLC(SOHO)			1.60	0 0.0	10	1	9.09	1/	50.00	0 0.	00	0	0	0	0		, .		
Securities, LLC(SOHO)		15	1.16	15 2.3	13	0	0.00	0	0.00	0 0.	00	0	0	0	0	0 1			
New York Stock Exchange(NYSE)				0 0.0			27.27	5	14.71	0 0			0		0	_			
Exchange(NYSE) Choe EDGX US		8 :	.15	0 0.0	10	3	27.27	5	14.71	0 0.	00	0	0	0	0	0 1		0	
Choe EDGX US Equities Exchange(EDGX)			1.87	0 0.0			0.00	6	17.65	0 0		_	0		0	_			
UBS Securities,														0					
LLC(UBSS) Instinet		4 (1.58	4 0.6	12	0	0.00	0	0.00	0 0.	00	0	0	0	0	0 1		0	
BlockCross(BLKX)		2 (1.29	0 0.0	10	0	0.00	0	0.00	2 40.	00	0	0	0	0	0 1		. 0	
November 2020																			
Option Contracts																			
Summary																			
	Non-Directed		Market Orders as	*	Marketable Limit		Non-Ma Limit Or	rketable ders as % of	Other Orders as 9										
Total Non-Directed	Orders as % of All Orders	Total Market On	of Non-Directed Sers Orders	Total Marketable	Orders as % of Non- Directed Orders		Non-Din	ders as % of ected Total Other	of Non-Directed										
Orders 0	Orders 0.0		ders Orders	Limit Orders 00	Directed Orders 0 0.0	Total Non-Marketable Limit Orders	Orders 0	0.00 Total Other	O O	00									
Venues																			
Venues																			
												Net Payment Baid/Received for	Not Dumont	Net Payment Baid/Received for	Not Daymont	Net Payment Baid/Received for		Not Daymont	
											Net Payment	Paid/Received for Market	Net Payment Paid/Received for	Net Payment Paid/Received for Marketable Limit	Paid/Received for Non-Marketable	Net Payment Paid/Received for Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Paid/Received for	
Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Ma Limit Or	rketable Non-Market ders Limit Order	ble %) Other Orders	Other Orders(%)	Paid/Received for Market Orders(USI	Orders(cents per	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents	Paid/Received for Other Orders(USD)	Other Orders(cents ner hundred shares)	
									.,			,,	,			,	,	,	
December 2020																			
S&P 500 Stocks																			
S&P 500 Stocks Summary																			
			Market Orders as				Non-Ma	rketable ders as % of ected Total Other											
Total Non-Directed	Orders as % of All		of Non-Directed	% Total Marketable	Orders as % of Non-		Non-Din	ders as % of ected	Other Orders as 9 of Non-Directed										
Orders 187	Orders	Total Market On	Sers Orders 187 100:	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other 0.00	of Non-Directed Irders Orders										
187	100.0	10	187 100.	00	0 0.0	0	0	0.00	0 0	00									
Venues																			
												Net Payment		Net Payment		Net Payment			
											Net Payment	Paid/Received for Market Orders(cents per	Net Payment Paid/Received for	Paid/Received for Marketable Limit	Net Payment Paid/Received for	Paid/Received for Non-Marketable Limit Orders(cents	Net Payment	Net Payment Paid/Received for	
Venue - Non-	Non-Directed	Non-Directed			Marketable Limit		Non-Ma	rketable Non-Market	ble		Net Payment Paid/Received for	Orders(cents per	Paid/Received for Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cents	
directed Order Flow Citadel Securities	Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Or	ders Limit Order	%) Other Orders	Other Orders(%)	Market Orders(USI	D) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares)	
LLC(CDRG)	5	18 5	.41	98 52.4	11	0	0.00	0	0.00	0 0.	00	0	0	0	0	0 (0	
VIRTU Americas LLC(NITE)		i3 3:	1.69	63 33.6	19	0	0.00	0	0.00	0 0.	00	0	0	0	0	0			
G1 Execution																			
Services, LLC(ETMM)	1		i.88	11 5.8	18	0	0.00	0	0.00	0 0	00	0	0	0	0	0			
JANE STREET																			
CAPITAL, LLC(INST)	1	11 :	i.88	11 5.8	18	0	0.00	0	0.00	0 0.	00	0	0	0	0	0 1			
Two Sigma																			
Securities, LLC(SOHO)		4 :	1.14	4 2.1	14	0	0.00	0	0.00	0 0.	00	0	0	0	0	0 1			
December 2020																			
Non-S&P 500 Stocks																			
Non-S&P 500 Stocks Summary																			
Summary	Non-Directed		Market Orders as	×	Marketable Limit		Non-Ma Limit Or	rketable ders as % of	Other Orders as 9										
Summary Total Non-Directed Orders	Orders as % of All	Total Market On	of Non-Directed	Total Marketable	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Ma Limit Or Non-Din Orders	rketable ders as % of ected Total Other	of Non-Directed										
Summary	Orders as % of All	Total Market On		Total Marketable	Marketable Limit Orders as % of Non- Directed Orders 5 0.58	Total Non-Marketable Limit Orders	Non-Ma Limit Or Non-Din Orders	rketable ders as % of ected Total Other 1.73	of Non-Directed	59									
Summary Total Non-Directed Orders	Orders as % of All	Total Market On	of Non-Directed	Total Marketable	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Ma Limit Or Non-Din Orders	rketable ders as % of ected Total Other 1.73	of Non-Directed	59									
Summary Total Non-Directed Orders 867	Orders as % of All	Total Market On 10	of Non-Directed	Total Marketable	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders 8	Non-Ma Limit Or Non-Din Orders 15	rketable ders as % of ected Total Other 1.73	of Non-Directed	59									
Summary Total Non-Directed Orders 867	Orders as % of All	Total Market On	of Non-Directed	Total Marketable	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders 8	Non-Ma Limit Or Non-Dir Orders 15	rketable ders as % of ected Total Other 1.73	of Non-Directed	59		Net Payment	Net Payment	Net Payment Paid/Received for	Not Payment	Net Payment Paid/Received for		Net Payment	
Summary Total Non-Directed Orders 867 Venues	Orders as % of All Orders	10	of Non-Directed	Total Marketable	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders 8	Non-Ma Limit Or Non-Diri Orders	173	of Non-Directed erders Orders 6 0	59	Net Payment	Paid/Received for Market	Net Payment Paid/Received for	Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	
Summary Total Non-Directed Orders 867 Venues	Orders as % of All Orders	Non Directed	of Non-Directed	Total Marketable	Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders 8 8 Marketable Limit Orders 8 Marketable Limit Orders(15)	Non-Ma Limit Or Non-Din Orders 15	rketable Non-Market	of Non-Directed Orders 6 0	69 Other Orders(%)	Net Payment Paid/Received for Market Orders(US)	Paid/Received for Market Orders/cents per	Net Payenent Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Raceived 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 Order(SUSD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	
Summary Total Non-Directed Orders 867 Venues	Orders as % of All Orders	Non-Directed Orders(%)	of Non-Directed files Orders 97: Market Orders	Total Marketable Limit Orders	Orders as % of Non- Directed Orders 5 0.50 Marketable Limit Orders		Non-Ma Limit Or	rketable Non-Market	of Non-Directed Orders 6 0	Other Orders(%)	Paid/Received for Market Orders(USI	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Net Puyment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares)	
Summary Total Non-Directed Orders 867 Venues Venue - Non- directed Order Flow Citadel Securities LLC(CDRG) VIRTU Americas	Orders as % of All Orders 100.0 Non-Directed Orders	Non-Directed Orders(%)	of Non-Directed Sers Orders 841 97. Market Orders 4.50 4	Total Marketable Limit Orders Market Orders(%) 39 52.2	Orders as % of Non- Directed Orders 5 0.51 Marketable Limit Orders	Marketable Limit Orders(%)	Non-Ma Limit Or 80.00	rketable Non-Market ders Limit Order:	of Non-Directed Orders 0 ble (%) Other Orders	Other Orders(%)	Paid/Received for Market Orders(USI	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders[cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares)	
Summary Total Non-Directed Orders 867 Venues Venues - Non- directed Order Flow Citadel Securities LLC(ORG) ViRTU Americas LLC(NITE)	Orders as % of All Orders	Non-Directed Orders(%)	of Non-Directed Gers Orders 841 97. Market Orders 4.50 4	Total Marketable Limit Orders	Orders as % of Non- Directed Orders 5 0.51 Marketable Limit Orders	Marketable Limit Orders(%)	Non-Ma Limit Or	rketable Non-Market	of Non-Directed Orders 6 0	Other Orders(%)	Paid/Received for Market Orders(USI	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Nariestable Limit Orderstoper hundred shares 0	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares)	
Summary Total Non-Directed Orders 857 Venues Venue - Non-directed Order Flow Citade Securities LLC(CORG) VIRTU Americas LLC(MTE) JAME STREET	Orders as % of All Orders 100 A Non-Directed Orders 44	Non-Directed Orders(%) 15 4! 12 3!	of Non-Directed deers Orders 97. Market Orders 4. 1.50 4	Total Marketable Limit Orders Market Orders(%) 39 52.2 70 32.1	Orders as % of Non- Directed Orders 0.53 Marketable Limit Orders	Marketable Limit Orders[34] 4	Non-Ma Limit Or 80.00	rketable Non-Market ders Limit Order	of Non-Directed Orders 0 Orders 0	Other Orders(%) 2 16. 2 16.	Paid/Received for Market Orders(USI 67	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD) 0	Paid/Received for Non-Marketable Limit Orders[cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares) 0	
Summary Total Non-Directed Orders 867 Venues 867 Venues Non-directed Order Flow Citadel Securities LLC(CDRG) VSRTU Americas LLC(MTE) JANE STREET CAPITAL, LLC(DIST)	Orders as % of All Orders 100 A Non-Directed Orders 44	Non-Directed Orders(%) 15 4! 12 3!	of Non-Directed deers Orders 97. Market Orders 4. 1.50 4	Total Marketable Limit Orders Market Orders(%) 39 52.2	Orders as % of Non- Directed Orders 0.53 Marketable Limit Orders	Marketable Limit Orders[34] 4	Non-Ma Limit Or 80.00	rketable Non-Market ders Limit Order:	of Non-Directed Orders 0 ble (%) Other Orders	Other Orders(%)	Paid/Received for Market Orders(USI 67	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders[cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares) 0	
Summary Total Non-Directed Orders 867 Venues 867 Venues Non-directed Order Flow Citadel Securities LLC(CDRG) VSRTU Americas LLC(MTE) JANE STREET CAPITAL, LLC(DIST)	Orders as % of All Orders 100.0 Non-Directed Orders 44	Non-Directed Orders(%) 15	of Non-Directed fees Orders 97. Market Orders 4.2.50 4.2.50 2	Total Marketable Limit Orders Market Orders(k) 39 52.2 70 32.1	Orders as % of Non- Directed Orders 0.51 Marketable Limit Orders 0.00	Marketable Limit Orders[34] 4	Non-Ma Limit Or 80.00 0.00	rketable Non-Market ders Limit Order	of Non-Directed Orders of Son Directed Orders of Non-Directed Orders	Other Orders(%) 2 16. 2 16. 0 0.	Paid/Received for Market Orders(USI 67	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD) 0	Paid/Received for Non-Marketable Limit Orders[cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares) 0	
Summary Total Non-Directed Orders 867 Venues 867 Venue - Non-directed Order Flow Citadel Securities LLC(CDRG) VRTU Almericas LLC(DRT) ANK STREET CAPITAL, LLC(DRST) Services, LLC(ETMM)	Orders as % of All Orders 100.0 Non-Directed Orders 44	Non-Directed Orders(%) 15	of Non-Directed fees Orders 97. Market Orders 4.2.50 4.2.50 2	Total Marketable Limit Orders Market Orders(%) 39 52.2 70 32.1	Orders as % of Non- Directed Orders 0.51 Marketable Limit Orders 0.00	Marketable Limit Orders[34] 4	Non-Ma Limit Or 80.00	rketable Non-Market ders Limit Order	of Non-Directed Orders 0 Orders 0	Other Orders(%) 2 16. 2 16.	Paid/Received for Market Orders(USI 67	Paid/Received for Market Orders/cents per	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD) 0	Paid/Received for Non-Marketable Limit Orders[cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares) 0	
Summary Total Non-Directed Orders 867 Venues 867 Venues Non- directed Order Flow Citade Securities LCC(DRG) VRTU Americas LC(DRT) G I Becution Services, LLC(CTMH) Services, LLC(CTMH)	Orders as % of All Orders 100.0 Non-Directed Orders 44	Non-Directed Orders(%) 45 45 45 45 45 45 45 45 45 45 45 45 45	Market Orders Market Orders 4.26 2	Total Marketable Limit Orders	Orders as % of Non- Directed Orders 0.5i Marketable Limit Orders 100 110 110 111 111 111 111 1	Marketable Limit Order(IN) 4 0	Non-Ma Limit Or 80.00 0.00	rketable Non-Market ders Limit Order	on Non-Directed Profess 0 orders 0	Other Orders(%) 2 16. 2 16. 0 0.	Paid/Received for Market Orders(USI 67 67	Paid/Received for Market Orders(cents per D) hundred shares)	Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD) 0 0	Paid/Received for Non-Marketable Limit Orders(ents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares) 0 0	
Summary Total Non-Directed Orders 867 Venues 867 Venue - Non-directed Order Flow Citadel Securities LLC(CDRG) VRTU Almericas LLC(DRT) ANK STREET CAPITAL, LLC(DRST) Services, LLC(ETMM)	Orders as % of All Orders 100.0 Non-Directed Orders 44	Non-Directed Orders(%) 45 45 45 45 45 45 45 45 45 45 45 45 45	Market Orders Market Orders 4.26 2	Total Marketable Limit Orders Market Orders(k) 39 52.2 70 32.1	Orders as % of Non- Directed Orders 0.5i Marketable Limit Orders 100 110 110 111 111 111 111 1	Marketable Limit Orders[34] 4	Non-Ma Limit Or 80.00 0.00	rketable Non-Market ders Limit Order	of Non-Directed Orders of Son Directed Orders of Non-Directed Orders	Other Orders(%) 2 16. 2 16. 0 0.	Paid/Received for Market Orders(USI 67 67	Paid/Received for Market Orders(cents per D) hundred shares)	Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD) 0	Paid/Received for Non-Marketable Limit Orders[cents per hundred shares	Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares) 0 0	
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Summary Total Non-Directed Orders 857 Venues Venues Venue Non-directed Order Flow Citadel Securities LLC(CORG) VENTU Momericas LLC(SHAT) CAPITAL, LLC(DAST) CAPITAL, LLC(DAST) Two Signa Securities LLC(SCORG) NeSDAD Securities	Orders as No of All Orders 100.0 Non-Directed Orders 44 27 5	Non-Directed Orders(%) 41 12 31 33 14 15 16 16 16 16 16 16 16	of Neo-Diseased lates for Griden (1994) and 1994 (1994) and 19	Total Market Defension Market Orders Market	Orders as K of Non- Directed Orders 0.55 Manketable Limit Corders 100 110 120 120 120 120 120 12	Mandrable Limit Order(%) 4 0 1	Non-Ma Limit Or 80.00 0.00 0.00 20.00	risetable Non-Adarket Limit Order	Aller (%) Other Orders	Other Orders(%) 2 16. 2 16. 0 0. 0 2 16. 0 0.	Paid/Received for Market Orders(USI 67 67 00 00	Paid/Received for Market Orders(cents per D) hundred shares) 0 0 0	Marketable Limit Orders (USD)	Paid/Received for Marketable Limit Orders/cents per hundred shares)	Non-Marketable Limit Orders(USD) 0 0 0	Paid/Received for Non-Marketable Limit Orders(cents per hundred shares	Paid/Received for Other Orders(USD) C C C C C C C C C C C C C	Paid/Received for Other Orders(cents per hundred shares) 0 0 0 0 0	
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