

4th Quarter, 2020

October 2020

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Non-Directed Total Market Orders	Market Orders as % of Non-Directed Orders	Market Orders Total Market Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Marketable Limit Orders Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders Total Other Orders	Other Orders as % of Non-Directed Orders	Other Orders Total
424	100.00	355	83.73	29	6.84	40	9.43	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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(DRQ)	172	39.81	171	48.31	0	0.00	1	2.04	0	0.00	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	127	29.40	127	35.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	62	14.35	0	0.00	22	75.86	40	81.63	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	28	6.48	28	7.91	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	16	3.70	16	4.52	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	13	3.01	0	0.00	7	24.14	6	12.24	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)	9	2.08	9	2.54	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	0.69	3	0.85	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Chae EDGX US Equities Exchange(EDGX)	2	0.46	0	0.00	0	0.00	2	4.08	0	0.00	0	0	0	0	0	0

October 2020

Non-S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Non-Directed Total Market Orders	Market Orders as % of Non-Directed Orders	Market Orders Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Marketable Limit Orders Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders Total Other Orders	Other Orders as % of Non-Directed Orders	Other Orders Total
1,258	100.00	1,180	90.91	48	3.70	70	5.39	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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(DRQ)	609	45.28	600	50.76	8	16.33	1	0.94	0	0.00	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	402	29.89	398	33.67	3	6.12	1	0.94	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	78	5.80	0	0.00	24	48.98	54	50.94	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	75	5.58	74	6.26	1	2.04	0	0.00	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	75	5.58	75	6.35	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	39	2.90	0	0.00	9	18.37	30	28.30	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)	25	1.88	25	2.12	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
NYSE Arca(ARCA)	16	1.19	0	0.00	1	6.12	13	12.36	0	0.00	0	0	0	0	0	0
Indinet BMO(CMOI(BLK))	11	0.82	2	0.17	1	2.04	0	0.00	8	100.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	0.59	8	0.68	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

October 2020

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Non-Directed Total Market Orders	Market Orders as % of Non-Directed Orders	Market Orders Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Marketable Limit Orders Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders Total Other Orders	Other Orders as % of Non-Directed Orders	Other Orders Total
2	100.00	2	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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Sunamhama Capital Group(SUSQ)	2	100.00	2	100.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

November 2020

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Non-Directed Total Market Orders	Market Orders as % of Non-Directed Orders	Market Orders Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Marketable Limit Orders Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders Total Other Orders	Other Orders as % of Non-Directed Orders	Other Orders Total
283	100.00	265	93.64	10	3.53	8	2.83	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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(DRQ)	154	53.85	152	57.36	1	10.00	1	9.09	0	0.00	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	77	26.92	77	29.06	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	18	6.29	18	6.79	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	17	5.94	0	0.00	9	90.00	8	72.73	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	9	3.15	9	3.40	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)	7	2.45	7	2.64	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2	0.70	0	0.00	0	0.00	2	18.18	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.70	2	0.75	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

November 2020

Non-S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Non-Directed Total Market Orders	Market Orders as % of Non-Directed Orders	Market Orders Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Marketable Limit Orders Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders Total Other Orders	Other Orders as % of Non-Directed Orders	Other Orders Total
675	100.00	643	95.26	11	1.63	18	2.67	3	0.44	

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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(DRQ)	336	48.48	330	51.32	2	18.18	2	5.88	2	40.00	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	218	31.46	210	32.66	4	36.36	3	8.82	1	20.00	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	47	6.78	46	7.15	1	9.09	0	0.00	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	38	5.48	38	5.91	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

NASDAQ Execution Services, LLC(NSDQ)	18	2.60	0	0.00	1	9.09	17	50.00	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SDHO)	15	2.16	15	2.38	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	8	1.15	0	0.00	3	27.27	5	14.71	0	0.00	0	0	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	6	0.87	0	0.00	0	0.00	6	17.65	0	0.00	0	0	0	0	0	0	0	0	0
US Securities, LLC(URSS)	4	0.58	4	0.62	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Institute BlockCross(BLCK)	2	0.29	0	0.00	0	0.00	0	0.00	2	40.00	0	0	0	0	0	0	0	0	0

November 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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

December 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
187	100.00	187	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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	98	52.41	98	52.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
VRTU Americas LLC(NT)	63	33.69	63	33.69	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
G1 Execution Services, LLC(ETMM)	11	5.88	11	5.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
JANE STREET CAPITAL, LLC(INST)	11	5.88	11	5.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
Two Sigma Securities, LLC(SDHO)	4	2.14	4	2.14	0	0.00	0	0.00	0	0.00	0	0	0	0	0	

December 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
867	100.00	841	97.00	5	0.58	15	1.73	6	0.69

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	445	49.50	439	52.20	4	80.00	0	0.00	2	16.67	0	0	0	0	0	
VRTU Americas LLC(NT)	272	30.26	270	32.10	0	0.00	0	0.00	2	16.67	0	0	0	0	0	
JANE STREET CAPITAL, LLC(INST)	53	5.90	53	6.30	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
G1 Execution Services, LLC(ETMM)	50	5.56	49	5.83	1	20.00	0	0.00	0	0.00	0	0	0	0	0	
Two Sigma Securities, LLC(SDHO)	24	2.67	22	2.62	0	0.00	0	0.00	2	16.67	0	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	22	2.45	0	0.00	0	0.00	22	53.66	0	0.00	0	0	0	0	0	
Clear EDDX US Equities Exchange(EDGX)	13	1.45	0	0.00	0	0.00	13	31.71	0	0.00	0	0	0	0	0	
US Securities, LLC(URSS)	8	0.89	8	0.95	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
Institute BlockCross(BLCK)	6	0.67	0	0.00	0	0.00	0	0.00	6	50.00	0	0	0	0	0	
NYSE Arca(ARCA)	4	0.44	0	0.00	0	0.00	4	9.76	0	0.00	0	0	0	0	0	

December 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
3	100.00	0	0.00	3	100.00	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(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Capital Group(SLXG)	3	100.00	0	0.00	3	100.00	0	0.00	0	0.00	0	0	0	0	0	