S&P	500	Stocks

Jun 1								Non-Marketab	le		
	Non-Directe			Market Orders as %		Marketable Limit		Limit Orders a:	1 % of	Other Orders a	s %
Total Non-Directed	Orders as %	of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		of Non-Directe	d
Orders	rders Orders Total Market Ord			Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders	
35	4	100.00	309	87.29	43	12.15		2	0.56	0	0.00

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directe Orders(%)	d Market Orders	i Market Order	Marketable Limi	it Marketable Limit Orders(%)	Non-Marketab Limit Orders	le Non-Market: Limit Orders		Other Orders(9	Net Payment Paid/Received for %) Market Orders(US	Net Payment Paid/Received for Market Orders(cents per ib) 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(cents per hundred shares)	
	171	47.37	171	55.34	0	0.00	0	0.00	0	0.00	0	0	0	0		0	0	
LLC(NITE) New York Stock	89	24.65		28.80	0	0.00	0	0.00	0		-	0	0	0		0	0	
Exchange(NYSE)  JANE STREET	49	13.57	0	0.00	43	100.00	6	75.00	0	0.00	0	0	0	0		0	0	
CAPITAL, LLC(INST) G1 Execution Services.	24	6.65	24	7.77	0	0.00	0	0.00	0	0.00	0	0	0	0	0 (	0	0	
LLC(ETMM) Two Sigma Securities,	14	3.88	14	4.53	0	0.00	0	0.00	0	0.00	0	0	0	0		0	0	
LLC(SOHO)	9	2.49	9	2.91	0	0.00	0	0.00	0	0.00	0	0	0	0		0	0	
NASDAQ Execution Services, LLC(NSDQ) UBS Securities,	2	0.55	0	0.00	0	0.00	2	25.00			0	0	0	0		0	0	
LLC(UBSS) Instinet BlockCross(BLKX)	2	0.55	0	0.65	0	0.00	0	0.00			0	0	0	0 1			0	

	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders a	s % of	Other Orders as	%
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non		Non-Directed		of Non-Directed	
Orders	Orders	<b>Total Market Orders</b>	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders	

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directe Orders(%)	d Market Order	s Market Orde	Marketable Lim	it Marketable Limit Orders(%)		on-Marketable mit Orders	Non-Marketabl Limit Orders(%)		Other Orders	Net Payment Paid/Received 5 %) Market Orders(I	Paid/Received fo Market or Orders(cents per JSD) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	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 Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	
LLC(CDRG)	388	47.03	379	50.33	2	25.00		)	0.00	7	21.21	0	0	0	0 1				
VIRTU Americas																			
LLC(NITE)	247	29.94	241	32.01	1	12.50	- 2	2	6.45	3	9.09	0	0	0	0 1	) (		0	
JANE STREET CAPITAL, LLC(JNST) G1 Execution Services.	69	8.36	67	8.90	1	12.50	1		3.23	0	0.00	0	0	0	0			. 0	
LLC(ETMM) Instinet	46	5.58	44	5.84	2	25.00			0.00	0	0.00	0	0	0	0			0	
BlockCross(BLKX) Two Sigma Securities.	20	2.42	0	0.00	0	0.00	(	)	0.00	20	60.61	0	0	0	0		0	. 0	
LLC(SOHO)	14	1.70	13	1.73	0	0.00		1	0.00	1	3.03	0	0	0	0			1 0	
NYSE Arca(ARCA)	13	1.58	0	0.00	0	0.00	13		1.94	0	0.00	0	0	0	0			1 0	
NASDAQ Execution Services, LLC(NSDQ) UBS Securities, LLC(UBSS)	10	1.21	0	0.00	1 0	12.50	\$		9.03	0 2	0.00	0	0	0	0 1	5 (		0 0	
Choe EDGX US Equities Exchange(EDGX)	5	0.61	0	0.00	0	0.00	5	i 1	6.13	0	0.00	0	0	0	0 1			. 0	

January 2021 Option Contracts Summary

	Non-Directed			Market Orders as %			Marketable Limit		Lim	it Orders as % of		Other Orders as	196
Total Non-Directed	Orders as % of A			of Non-Directed	Total Marketable		Orders as % of Non-		Nor	n-Directed		of Non-Directed	4
Orders	Orders	To	ital Market Orders	Orders	Limit Orders		Directed Orders	Total Non-Marketable Limit Orders	Ord	lers	Total Other Orders	Orders	
n		0.00	0	0.00		0	0.00		0	0.00	0		0.00

										Net Payment	Market	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Net Payment	Paid/Received for
Venue - Non- Non-Directed				Marketable Limit			Non-Marketable										Other Orders(cents
directed Order Flow Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USI	) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares)

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directs Orders(%)	ed Market Orders	Market Orders	Marketable Limit (%) Orders	: Marketable Limit Orders(%)	Non-Marketab Limit Orders	ale Non-Marketa Limit Orders		Other Orders(%	Net Payment Paid/Received for Market Orders(U	Paid/Received for Market or Orders(cents per SD) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	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]	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	
LLC(CDRG)	111	46.06	111	51.87	0	0.00	0	0.00	0	0.00	0	0	0	0			0	)
VIRTU Americas LLC(NITE)	46	19.09	46	21.50	0	0.00	0	0.00	0	0.00	0	0	0	0 1			0	)
JANE STREET CAPITAL, LLC(JNST) G1 Execution	26	10.79	26	12.15	0	0.00	0	0.00	0	0.00	0	0	0	0 1			0	ı
Services, LLC(ETMM)	13	5.39	13	6.07	0	0.00	0	0.00	0	0.00	0	0	0	0			0	j
NASDAQ Execution Services, LLC(NSDQ) New York Stock	13	5.39	0	0.00	0	0.00	13	61.90	0	0.00	0	0	0	0 1		) (	0	)
Exchange(NYSE) UBS Securities.	12	4.98	0	0.00	6	100.00	6	28.57	0	0.00	0	0	0	0			0	J
LLC(UBSS) Two Sigma	12	4.98	11	5.14	0	0.00	1	4.76	0	0.00	0	0	0	0			0	1
Securities, LLC(SOHO)	8	3.32	7	3.27	0	0.00	1	4.76	0	0.00	0	0	0	0		) (	0	j

								Non-Marke	table			
	Non-Directed	1		Market Orders as %		Marketable Limit		Limit Orde	s as % of		Other Orders	as %
Total Non-Directed	Orders as % o	of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Direct	ed		of Non-Directi	ed
Orders	Orders		<b>Total Market Orders</b>	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders		<b>Total Other Orders</b>	Orders	

Venue - Non- directed Order Flow Citadel Securities	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Limit ers(%) Orders	t Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketal		Other Orders(%	Net Payment Paid/Received for Market Orders(US	Paid/Received for Market Orders(cents per D) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	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)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares	
LLC(CDRG)		382	53.35	377	56.10	2	14.29	1	4.17	2 3	33.33	0	0	0	0	0 0			0
VIRTU Americas LLC(NITE)		151	21.09	148	22.02	0	0.00	0	0.00	3 5	50.00	0	0	0	0	0 0			0
JANE STREET CAPITAL, LLC(JNST) UBS Securities,		87	12.15	84	12.50	2	14.29	1	4.17	0	0.00	0	0	0	0	0 0	) (	)	0
LLC(UBSS)		26	3.63	26	3.87	0	0.00	0	0.00	0	0.00	0	0	0	0	0 (			0
Two Sigma Securities, LLC(SOHO) G1 Execution		23	3.21	22	3.27	1	7.14	0	0.00	0	0.00	0	0	0	0	0 (	) (		0
Services, LLC(ETMM)		15	2.09	15	2.23	0	0.00	0	0.00	0	0.00	0	0	0	0	0 0		)	0

New York Stock Exchange (NYSE)	12	1	.68	0	0.00	S	35.71		7	29.17	0	0.00		0	0	0	ō ·	0		)	0
NASDAQ Execution Services, LLC(NSDQ) Choe EDIX US Families	9	1	.26	0	0.00	3	21.43		6	25.00	0	0.00		0	0	0	0	0		)	0
Equities Exchange(EDGX) NYSE Arca(ARCA)	6 4	0	.84 .56	0	0.00	0	0.00 7.14		6 3	25.00 12.50	0	0.00		0		0	0	0 1		)	0
February 2021 Option Contracts Summary																					
Total Non-Directed Orders as 1	% of All	otal Market Ord	lers Orders	5 % Total Marketa Limit Orders 0.00	Marketable Lin ble Orders as % of Directed Orde	Non-		Non-Marketable Limit Orders as % Non-Directed Orders		Other Orders a of Non-Director orders Orders	s% d 0.00										
Venues														Net Payment		Net Payment		Net Payment			
Venue - Non- Non-Direct directed Order Flow Orders Morgan Stanley & Company LLC(MSCO)		ion-Directed irders(%)	Market Orders	Market Orders	Marketable Lis s(%) Orders	nit Marketable Limit Orders(%)	0.00	Non-Marketable Limit Orders	Non-Marketa Limit Orders(	ble %) Other Orders	Other Order	Net Pay Paid/Re s(%) Market	ceived for	Paid/Received for Market Orders(cents per b) hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cents per hundred shares)		Paid/Received for Non-Marketable Limit Orders[cents per hundred shares			s s)
March 2021 S&P 500 Stocks Summary																					
Total Non-Directed Orders Orders 272	% of All	otal Market Ord	lers Orders	5 % Total Marketa Limit Orders	Marketable Lin ble Orders as % of Directed Orde	Non-	6	Non-Marketable Limit Orders as % Non-Directed Orders 2	of Total Other O	Other Orders a of Non-Directs orders Orders	s % d										
Venues														Net Payment		Net Payment Paid/Received for		Net Payment Paid/Received for			
Venue - Non- Non-Direct directed Order Flow Orders Citadel Securities	ited P	ion-Directed Irders(%)	Market Orders	Market Order	Marketable Lin s(%) Orders	nit Marketable Limit Orders(%)		Non-Marketable Limit Orders	Non-Marketa Limit Orders(	ble %) Other Orders	Other Order	Net Pay Paid/Re s(%) Market	ceived for	Paid/Received for Market Orders(cents per b) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	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	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred share	
LLC(CDRG) VIRTU Americas	124	46	.44	124	53.68	0	0.00		0	0.00	0	0.00		0	0	0	0	0		)	0
LLC(NITE) New York Stock	61	22			26.41	0	0.00		0	0.00	0	0.00					0				0
Exchange(NYSE)	29	10	.86	0	0.00	9	81.82		20	80.00	0	0.00		0	0	0	0	0	'	)	0
JANE STREET CAPITAL, LLC(JNST)	27	10	.11	27	11.69	0	0.00		0	0.00	0	0.00		0	0	0	0	0		)	0
NASDAQ Execution Services, LLC(NSDQ)	7	2	.62	0	0.00	2	18.18		5	20.00	0	0.00		0	0	0	0	0 1		)	0
UBS Securities, LLC(UBSS)	7	2	.62	7	3.03	0	0.00		0	0.00	0	0.00		0	0	0	0	0		)	0
Services, LLC(ETMM)			.25	6	2.60	0	0.00		0	0.00	0	0.00				0					0
Two Sigma Securities.	۰			-		-			0		-			-		· ·					U
LLC(SOHO)	6	2	.25	6	2.60	0	0.00		0	0.00	0	0.00		0	0	0	0	0	'	)	0
March 2021 Non-S&P 500 Stocks Summary																					
Non-Direct Total Non-Directed Orders as 9	tted % of All		Market Orders as of Non-Directed	s % Total Marketa	Marketable Lin			Non-Marketable Limit Orders as % Non-Directed	af	Other Orders a of Non-Directe	s %										
Orders Orders 766	100.00	otal Market Ord	lers Orders	Limit Orders i.56			24	Orders	Total Other O	rders Orders	0.39										
Venues														Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for	Not Raymont	Net Payment Paid/Received for		Not Daymont	
Venue - Non- Non-Direct directed Order Flow Orders		lon-Directed Inders(%)	Market Orders	Market Orders	Marketable Lin	nit Marketable Limit Orders(%)		Non-Marketable Limit Orders	Non-Marketa Limit Orders(		Other Order		ment ceived for Orders(USE	Market Orders(cents per	Paid/Received for Marketable Limit Orders(USD)	Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cent per hundred share	
Citadel Securities LLC(CDRG)	338		.27		50.08	3	75.00		2	5.13	1	11.11				0		0			0
VIRTU Americas LLC(NITE)	176			175	26.40	0	0.00		0	0.00	1	11.11		0	0	0	0	0		)	0
JANE STREET CAPITAL, LLC(JINST) URS Securities	95	13	.29	95	14.33	0	0.00		0	0.00	0	0.00		0	0	0	0	0 1		)	0
LLC(UBSS) Two Sigma	25	3	.50	24	3.62	0	0.00		0	0.00	1	11.11		0	0	0	0	0		)	0
Securities, LLC(SOHO)	23	3	.22	22	3.32	0	0.00		1	2.56	0	0.00		0	0	0	0	0 1		)	0
NASDAQ Execution Services, LLC(NSDQ)	17		.38	0	0.00	0	0.00		17	43.59	0	0.00		n	0	0	0	n .	,	1	0
G1 Execution Services,																					
LLC(ETMM) New York Stock Exchange(NYSE)	15		.10	0	0.00	0	0.00		0	0.00	0	0.00			-	0	0	0 1			0
Choe EDGX US Equities	9	1			0.00	•	0.00		•	22.00	3	3.00		•						•	
Exchange(EDGX) Instinet	8		.12	0	0.00	0	0.00		8	20.51	0	0.00		0		0		0			0
BlockCross(BLKX)	6	0	.84	0	0.00	0	0.00		0	0.00	6	66.67		0	0	0	0	0	'	0	0