

3rd Quarter, 2021

July 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
315	100.00	301	95.56	3	0.95	10	3.17	1	0.32

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)
Citadel Securities LLC(DRQ)	150	44.51	149	49.50	0	0.00	1	3.33	0	0.00	0	0	0	0	
VRTU America, LLC(NITE)	71	21.07	69	22.92	1	33.33	0	0.00	1	33.33	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)	46	13.65	46	15.28	0	0.00	0	0.00	0	0.00	0	0	0	0	
New York Stock Exchange(NYSE)	19	5.64	0	0.00	2	66.67	17	56.67	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETMM)	15	4.45	15	4.98	0	0.00	0	0.00	0	0.00	0	0	0	0	
UBS Securities, LLC(UBSS)	15	4.45	15	4.98	0	0.00	0	0.00	0	0.00	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	11	3.26	0	0.00	0	0.00	11	36.67	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHOH)	7	2.08	7	2.33	0	0.00	0	0.00	0	0.00	0	0	0	0	
Infinium BlackCrowd(BLCK)	2	0.59	0	0.00	0	0.00	0	0.00	2	66.67	0	0	0	0	
Clear EDDG US Equities Exchange(EDGX)	1	0.30	0	0.00	0	0.00	1	3.33	0	0.00	0	0	0	0	

July 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
631	100.00	594	94.14	10	1.58	24	3.80	3	0.48

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)
Citadel Securities LLC(DRQ)	297	43.68	291	48.99	5	50.00	1	1.56	0	0.00	0	0	0	0	
VRTU America, LLC(NITE)	174	25.59	166	27.95	4	40.00	2	3.13	2	16.67	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)	89	13.09	88	14.81	0	0.00	1	1.56	0	0.00	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	29	4.26	0	0.00	0	0.00	29	45.31	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHOH)	23	3.38	23	3.87	0	0.00	0	0.00	0	0.00	0	0	0	0	
Clear EDDG US Equities Exchange(EDGX)	20	2.94	0	0.00	0	0.00	20	31.25	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETMM)	17	2.50	17	2.86	0	0.00	0	0.00	0	0.00	0	0	0	0	
UBS Securities, LLC(UBSS)	10	1.47	9	1.52	0	0.00	0	0.00	1	8.33	0	0	0	0	
Infinium BlackCrowd(BLCK)	9	1.32	0	0.00	0	0.00	0	0.00	9	75.00	0	0	0	0	
New York Stock Exchange(NYSE)	8	1.18	0	0.00	1	10.00	7	10.94	0	0.00	0	0	0	0	

July 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
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)
	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0	0	0	

August 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
411	100.00	428	99.30	0	0.00	3	0.70	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)
Citadel Securities LLC(DRQ)	224	51.97	223	52.10	0	0.00	1	33.33	0	0.00	0	0	0	0	
VRTU America, LLC(NITE)	110	25.52	109	25.47	0	0.00	1	33.33	0	0.00	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)	62	14.39	62	14.49	0	0.00	0	0.00	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHOH)	16	3.71	15	3.50	0	0.00	1	33.33	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETMM)	14	3.25	14	3.27	0	0.00	0	0.00	0	0.00	0	0	0	0	
UBS Securities, LLC(UBSS)	5	1.16	5	1.17	0	0.00	0	0.00	0	0.00	0	0	0	0	

August 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
832	100.00	799	96.03	4	0.48	21	2.52	8	0.96

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)
Citadel Securities LLC(DRQ)	389	44.04	384	48.06	4	100.00	1	3.45	0	0.00	0	0	0	0	
VRTU America, LLC(NITE)	224	24.51	220	27.53	0	0.00	0	0.00	4	30.77	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)	135	15.98	135	16.90	0	0.00	0	0.00	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHOH)	28	3.31	28	3.50	0	0.00	0	0.00	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETMM)	24	2.84	24	3.00	0	0.00	0	0.00	0	0.00	0	0	0	0	
Clear EDDG US Equities Exchange(EDGX)	14	1.66	0	0.00	0	0.00	14	48.28	0	0.00	0	0	0	0	

NASDAQ Execution Services, LLC(NSDQ)	12	1.42	0	0.00	0	0.00	12	41.38	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	12	1.42	8	1.00	0	0.00	0	0.00	4	30.77	0	0	0	0	0	0	0	0	0
Indinet	5	0.59	0	0.00	0	0.00	0	0.00	5	38.46	0	0	0	0	0	0	0	0	0
BSE(CMS)(BLX)	2	0.24	0	0.00	0	0.00	2	6.90	0	0.00	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)																			

August 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
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(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	

September 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
267	100.00	285	99.30	0	0.00	2	0.70	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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-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)
Citadel Securities LLC(CSD)	162	55.86	162	56.84	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
VRTU America, LLC(VTTE)	69	23.79	69	24.21	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)	32	11.03	32	11.23	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
GI Execution Services, LLC(GTMM)	16	5.52	16	5.61	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
Two Sigma Securities, LLC(SGSO)	5	1.72	5	1.75	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
New York Stock Exchange(NYSE)	3	1.03	0	0.00	0	0.00	3	60.00	0	0.00	0	0	0	0	0	
Choe EDOX US Equities Exchange(EDGX)	1	0.34	0	0.00	0	0.00	1	20.00	0	0.00	0	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	1	0.34	0	0.00	0	0.00	1	20.00	0	0.00	0	0	0	0	0	
UBS Securities, LLC(UBSS)	1	0.34	1	0.35	0	0.00	0	0.00	0	0.00	0	0	0	0	0	

September 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
665	100.00	652	98.05	7	1.05	6	0.90	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(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)
Citadel Securities LLC(CSD)	341	49.14	338	51.84	3	42.86	0	0.00	0	0.00	0	0	0	0	0	
VRTU America, LLC(VTTE)	162	23.34	160	24.54	2	28.57	0	0.00	0	0.00	0	0	0	0	0	
JANE STREET CAPITAL, LLC(JNST)	108	15.56	107	16.41	1	14.29	0	0.00	0	0.00	0	0	0	0	0	
New York Stock Exchange(NYSE)	21	3.03	0	0.00	0	0.00	21	60.00	0	0.00	0	0	0	0	0	
Two Sigma Securities, LLC(SGSO)	19	2.74	18	2.76	1	14.29	0	0.00	0	0.00	0	0	0	0	0	
GI Execution Services, LLC(GTMM)	17	2.45	17	2.61	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
UBS Securities, LLC(UBSS)	12	1.73	12	1.84	0	0.00	0	0.00	0	0.00	0	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	7	1.01	0	0.00	0	0.00	7	20.00	0	0.00	0	0	0	0	0	
Choe EDOX US Equities Exchange(EDGX)	4	0.58	0	0.00	0	0.00	4	11.43	0	0.00	0	0	0	0	0	
NYSE Arca(ARCA)	3	0.43	0	0.00	0	0.00	3	8.57	0	0.00	0	0	0	0	0	

September 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
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(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)
	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	