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|---------------------------------------|---|------|---|------|---|------|---|------|---|------|---|---|---|---|---|---|---|---|
| Close EODX US Equities Exchange(EDGX) | 3 | 0.37 | 0 | 0.00 | 0 | 0.00 | 3 | 7.69 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 1 | 0.12 | 0 | 0.00 | 0 | 0.00 | 1 | 2.56 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

November 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) | Net Payment Paid/Received for Other Orders(USD) |
|---------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|---|
|---------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|---|

December 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 | 307 | 97.46 | 3 | 0.95 | 5 | 1.59 | 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) | 143 | 44.97 | 142 | 46.25 | 0 | 0.00 | 1 | 12.50 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| VRTU America, LLC(NYSE) | 83 | 26.10 | 83 | 27.04 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(NYSE) G1 Execution Services, LLC(EDGX) | 64 | 20.13 | 63 | 20.52 | 1 | 33.33 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| UBS Securities, LLC(EDGX) | 10 | 3.14 | 10 | 3.26 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHOH) | 6 | 1.89 | 5 | 1.63 | 1 | 33.33 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Close EODX US Equities Exchange(EDGX) | 3 | 0.94 | 0 | 0.00 | 0 | 0.00 | 3 | 37.50 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 3 | 0.94 | 0 | 0.00 | 0 | 0.00 | 3 | 37.50 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 2 | 0.63 | 0 | 0.00 | 1 | 33.33 | 1 | 12.50 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |

December 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 854 | 100.00 | 843 | 98.71 | 3 | 0.35 | 8 | 0.94 | 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) | 409 | 46.80 | 407 | 48.28 | 0 | 0.00 | 2 | 8.70 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| VRTU America, LLC(NYSE) | 238 | 27.23 | 238 | 28.23 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(NYSE) G1 Execution Services, LLC(EDGX) | 156 | 17.85 | 155 | 18.39 | 1 | 33.33 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 12 | 1.37 | 0 | 0.00 | 2 | 66.67 | 10 | 43.48 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHOH) | 9 | 1.03 | 9 | 1.07 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Ininet Brokerage(BLX) | 5 | 0.57 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 5 | 100.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NYSE Arca(ARCA) | 4 | 0.46 | 0 | 0.00 | 0 | 0.00 | 4 | 17.39 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Close EODX US Equities Exchange(EDGX) | 3 | 0.34 | 0 | 0.00 | 0 | 0.00 | 3 | 13.04 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 3 | 0.34 | 0 | 0.00 | 0 | 0.00 | 3 | 13.04 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |

December 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) | Net Payment Paid/Received for Other Orders(USD) |
|---------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|---|
|---------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|---|