

October 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
143	100.00	130	90.91	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
National Financial Services LLC(XSTM)	99	41.08	99	45.21
Citadel Securities LLC(CDRG)	73	30.29	65	29.68
VIRTU Americas LLC(NITE)	40	16.60	36	16.44
Instinet BlockCross(BLKX)	9	3.73	0	0.00
JANE STREET CAPITAL, LLC(JNST)	8	3.32	8	3.65
G1 Execution Services, LLC(ETMM)	6	2.49	6	2.74
Two Sigma Securities, LLC(SOHO)	5	2.07	5	2.28
UBS Securities, LLC(UBSS)	1	0.41	0	0.00

October 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
383	100.00	361	94.26	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
National Financial Services LLC(XSTM)	268	38.90	268	41.29
Citadel Securities LLC(CDRG)	188	27.29	182	28.04
VIRTU Americas LLC(NITE)	145	21.04	130	20.03
Instinet				
BlockCross(BLKX)	42	6.10	24	3.70
JANE STREET CAPITAL, LLC(JNST)	21	3.05	21	3.24
G1 Execution Services, LLC(ETMM)	14	2.03	14	2.16
Two Sigma Securities, LLC(SOHO)	9	1.31	9	1.39
UBS Securities, LLC(UBSS)	2	0.29	1	0.15

October 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
33	100.00	17	51.52	3

#### Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Interactive Brokers LLC(IBKR)	16	48.48	11	64.71
Citadel Securities LLC(CDRG)	10	30.30	3	17.65
Wolverine Execution Services LLC(WEXX)	3	9.09	0	0.00
Susquehanna Capital Group(SUSQ)	2	6.06	2	11.76
Dash Financial Technologies LLC(DASH)	1	3.03	0	0.00
Morgan Stanley & Company LLC(MSCO)	1	3.03	1	5.88

#### November 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
187	100.00	179	95.72	0

#### Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
National Financial Services LLC(XSTM)	106	35.69	91	35.97
Citadel Securities LLC(CDRG)	82	27.61	78	30.83
VIRTU Americas LLC(NITE)	59	19.87	56	22.13
Instinet BlockCross(BLKX)	18	6.06	0	0.00
JANE STREET CAPITAL, LLC(JNST)	11	3.70	11	4.35
Two Sigma Securities, LLC(SOHO)	8	2.69	8	3.16
G1 Execution Services, LLC(ETMM)	7	2.36	7	2.77
New York Stock Exchange(NYSE)	3	1.01	0	0.00
UBS Securities, LLC(UBSS)	2	0.67	2	0.79
Cboe EDGX US Equities Exchange(EDGX)	1	0.34	0	0.00

**November 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
257	100.00	244	94.94	0

**Venues**

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
National Financial Services LLC(XSTM)	182	37.30	173	41.99
Citadel Securities LLC(CDRG)	123	25.20	119	28.88
VIRTU Americas LLC(NITE)	78	15.98	75	18.20
Instinet BlockCross(BLKX)	47	9.63	0	0.00
JANE STREET CAPITAL, LLC(JNST)	16	3.28	16	3.88
G1 Execution Services, LLC(ETMM)	14	2.87	14	3.40
Two Sigma Securities, LLC(SOHO)	10	2.05	10	2.43
NYSE Arca(ARCA)	6	1.23	0	0.00
UBS Securities, LLC(UBSS)	6	1.23	5	1.21
Cboe EDGX US Equities Exchange(EDGX)	3	0.61	0	0.00

**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
16	100.00	5	31.25	0

**Venues**

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	8	50.00	3	60.00
Wolverine Execution Services LLC(WEXX)	3	18.75	0	0.00
Dash Financial Technologies LLC(DASH)	2	12.50	1	20.00
Interactive Brokers LLC(IBKR)	1	6.25	1	20.00
Morgan Stanley & Company LLC(MSCO)	1	6.25	0	0.00
Susquehanna Capital Group(SUSQ)	1	6.25	0	0.00

#### 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
275	100.00	268	97.45	0

#### Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
National Financial Services LLC(XSTM)	193	41.59	0	0.00
Citadel Securities LLC(CDRG)	124	26.72	118	47.77

<b>VIRTU Americas LLC(NITE)</b>	77	16.59	76	30.77
<b>JANE STREET CAPITAL, LLC(JNST)</b>	25	5.39	25	10.12
<b>Instinet BlockCross(BLKX)</b>	17	3.66	0	0.00
<b>Two Sigma Securities, LLC(SOHO)</b>	15	3.23	15	6.07
<b>G1 Execution Services, LLC(ETMM)</b>	13	2.80	13	5.26

**December 2020**

**Non-S&P 500 Stocks  
Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
547	100.00	517	94.52	1

**Venues**

<b>Venue - Non- directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
<b>National Financial Services LLC(XSTM)</b>	366	38.36	0	0.00
<b>Citadel Securities LLC(CDRG)</b>	262	27.46	250	49.02
<b>VIRTU Americas LLC(NITE)</b>	166	17.40	155	30.39
<b>JANE STREET CAPITAL, LLC(JNST)</b>	46	4.82	46	9.02
<b>Instinet BlockCross(BLKX)</b>	41	4.30	0	0.00

<b>G1 Execution Services, LLC(ETMM)</b>	41	4.30	41	8.04
<b>Two Sigma Securities, LLC(SOHO)</b>	12	1.26	12	2.35
<b>UBS Securities, LLC(UBSS)</b>	6	0.63	6	1.18
<b>Cboe EDGX US Equities Exchange(EDGX)</b>	5	0.52	0	0.00
<b>NASDAQ Execution Services, LLC(NSDQ)</b>	4	0.42	0	0.00

**December 2020**

**Option Contracts Summary**

<b>Total Non-Directed Orders</b>	<b>Non-Directed Orders as % of All Orders</b>	<b>Total Market Orders</b>	<b>Market Orders as % of Non-Directed Orders</b>	<b>Total Marketable Limit Orders</b>
41	100.00	35	85.37	0

**Venues**

<b>Venue - Non-directed Order Flow</b>	<b>Non-Directed Orders</b>	<b>Non-Directed Orders(%)</b>	<b>Market Orders</b>	<b>Market Orders(%)</b>
<b>Citadel Securities LLC(CDRG)</b>	15	36.59	14	40.00
<b>Susquehanna Capital Group(SUSQ)</b>	13	31.71	13	37.14
<b>Morgan Stanley &amp; Company LLC(MSCO)</b>	5	12.20	5	14.29
<b>Dash Financial Technologies LLC(DASH)</b>	3	7.32	2	5.71



<b>Wolverine Execution Services LLC(WEXX)</b>	3	7.32	1	2.86
<b>Interactive Brokers LLC(IBKR)</b>	2	4.88	0	0.00





<b>Marketable Limit Orders as % of Non-Directed Orders</b>	<b>Total Non-Marketable Limit Orders</b>	<b>Non-Marketable Limit Orders as % of Non-Directed Orders</b>
9.09	13	39.39

<b>Marketable Limit Orders</b>	<b>Marketable Limit Orders(%)</b>	<b>Non-Marketable Limit Orders</b>	
2	66.67	3	
1	33.33	6	
0	0.00	3	
0	0.00	0	
0	0.00	1	
0	0.00	0	

<b>Marketable Limit Orders as % of Non-Directed Orders</b>	<b>Total Non-Marketable Limit Orders</b>	<b>Non-Marketable Limit Orders as % of Non-Directed Orders</b>
0.00	1	0.53

**Marketable Limit  
Orders**

**Marketable Limit Orders(%)**

**Non-Marketable  
Limit Orders**

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

3

0

0.00

0

0

0.00

1

**Marketable Limit  
Orders as % of Non-  
Directed Orders**

0.00

**Total Non-Marketable Limit Orders**

**Non-Marketable  
Limit Orders as % of  
Non-Directed Orders**

5

1.95

**Marketable Limit  
Orders**

**Marketable Limit Orders(%)**

**Non-Marketable  
Limit Orders**

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

0

0

0.00

6

0

0.00

0

0

0.00

3

**Marketable Limit  
Orders as % of Non-  
Directed Orders**

0.00

**Total Non-Marketable Limit Orders**

**Non-Marketable  
Limit Orders as % of  
Non-Directed Orders**

11

68.75

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	
	0	0.00	5
	0	0.00	3
	0	0.00	1
	0	0.00	0
	0	0.00	1
	0	0.00	1

Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	
0.00		0	0.00

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	
	0	0.00	0
	0	0.00	0

0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	0

**Marketable Limit Orders as % of Non-Directed Orders**  
**Total Non-Marketable Limit Orders**  
0.18

**Non-Marketable Limit Orders as % of Non-Directed Orders**  
11  
2.01

**Marketable Limit Orders**  
**Marketable Limit Orders(%)**

**Non-Marketable Limit Orders**

0	0.00	0
1	100.00	3
0	0.00	1
0	0.00	0
0	0.00	0



0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	5
0	0.00	4

**Marketable Limit  
Orders as % of Non-  
Directed Orders**

0.00

**Total Non-Marketable Limit Orders**

**Non-Marketable  
Limit Orders as % of  
Non-Directed Orders**

6

14.63

**Marketable Limit  
Orders**

0

0

0

0

**Marketable Limit Orders(%)**

0.00

0.00

0.00

0.00

**Non-Marketable  
Limit Orders**

1

0

0

1

0

0.00

2

0

0.00

2

	<b>Other Orders as % of</b>
<b>Total Other Orders</b>	<b>Non-Directed Orders</b>
13	9.09

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	0	0.00	0	0
0.00	8	36.36	0	0
0.00	4	18.18	0	0
0.00	9	40.91	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	1	4.55	0	0

	<b>Other Orders as % of</b>
<b>Total Other Orders</b>	<b>Non-Directed Orders</b>
22	5.74

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	0	0.00	0	0
0.00	6	15.00	0	0
0.00	15	37.50	0	0
0.00	18	45.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	1	2.50	0	0

	<b>Other Orders as % of</b>
<b>Total Other Orders</b>	<b>Non-Directed Orders</b>
0	0.00

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
23.08	0	0.00	0	0
46.15	0	0.00	0	0
23.08	0	0.00	0	0
0.00	0	0.00	0	0
7.69	0	0.00	0	0
0.00	0	0.00	0	0

	<b>Other Orders as % of</b>
<b>Total Other Orders</b>	<b>Non-Directed Orders</b>
7	3.74

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	15	37.50	0	0
0.00	4	10.00	0	0
0.00	3	7.50	0	0
0.00	18	45.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
75.00	0	0.00	0	0
0.00	0	0.00	0	0
25.00	0	0.00	0	0

**Total Other Orders**      **Other Orders as % of  
Non-Directed Orders**  
8                                      3.11

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	9	14.06	0	0
0.00	4	6.25	0	0
0.00	3	4.69	0	0
0.00	47	73.44	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
50.00	0	0.00	0	0
0.00	1	1.56	0	0
25.00	0	0.00	0	0

**Other Orders as % of  
Total Other Orders Non-Directed Orders**  
0 0.00

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
45.45	0	0.00	0	0
27.27	0	0.00	0	0
9.09	0	0.00	0	0
0.00	0	0.00	0	0
9.09	0	0.00	0	0
9.09	0	0.00	0	0

<b>Total Other Orders</b>	<b>Other Orders as % of Non-Directed Orders</b>
7	2.55

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	193	88.94	0	0
0.00	6	2.76	0	0



0.00	1	0.46	0	0
0.00	0	0.00	0	0
0.00	17	7.83	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0

	<b>Other Orders as % of</b>	
<b>Total Other Orders</b>	<b>Non-Directed Orders</b>	
18	3.29	

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
0.00	366	86.12	0	0
16.67	8	1.88	0	0
5.56	10	2.35	0	0
0.00	0	0.00	0	0
0.00	41	9.65	0	0

0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
27.78	0	0.00	0	0
22.22	0	0.00	0	0

**Other Orders as % of**  
**Total Other Orders    Non-Directed Orders**  
 0                            0.00

<b>Non-Marketable Limit Orders(%)</b>	<b>Other Orders</b>	<b>Other Orders(%)</b>	<b>Net Payment Paid/Received for Market Orders(USD)</b>	<b>Net Payment Paid/Received for Market Orders(cents per hundred shares)</b>
16.67	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
16.67	0	0.00	0	0

33.33	0	0.00	0	0
33.33	0	0.00	0	0













<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
0	0	0	0	0
0	0	0	0	0

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
---	--	---	--	--

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

<b>Net Payment Paid/Received for Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(USD)</b>	<b>Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)</b>	<b>Net Payment Paid/Received for Other Orders(USD)</b>
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

0

0

0

0

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

0

0

0

0



**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0

0

0

0

0

**Net Payment  
Paid/Received for  
Other Orders(cents  
per hundred shares)**

0

0

0

0

0

0