











Citadel Securities LLC(CDRG)	229	28.13	223	51.74	0	0.00	0	0.00	6	1.71	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	156	19.16	148	34.34	4	100.00	0	0.00	4	1.14	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	30	3.69	0	0.00	0	0.00	0	0.00	30	8.55	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	23	2.83	0	0.00	0	0.00	23	82.14	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	22	2.70	22	5.10	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	19	2.33	19	4.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	12	1.47	12	2.78	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	0.98	7	1.62	0	0.00	0	0.00	1	0.28	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	5	0.61	0	0.00	0	0.00	5	17.86	0	0.00	0	0	0	0	0	0	0	0

## August 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
17	100.00	11	64.71	2	11.76	4	23.53	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 Market Orders(cents per 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(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Interactive Brokers LLC(IBKR)	6	35.29	5	45.45	1	50.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	5	29.41	4	36.36	0	0.00	1	25.00	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	3	17.65	1	9.09	0	0.00	2	50.00	0	0.00	0	0	0	0	0	0	0	0
Citigroup Global Markets, Inc.(KEXP)	1	5.88	1	9.09	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	1	5.88	0	0.00	1	50.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	1	5.88	0	0.00	0	0.00	1	25.00	0	0.00	0	0	0	0	0	0	0	0

## September 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
126	100.00	122	96.83	0	0.00	0	0.00	4	3.17

### 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 Market Orders(cents per 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(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(XSTM)	88	41.51	0	0.00	0	0.00	0	0.00	88	86.27	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	65	30.66	64	58.18	0	0.00	0	0.00	1	0.98	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	34	16.04	31	28.18	0	0.00	0	0.00	3	2.94	0	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	10	4.72	0	0.00	0	0.00	0	0.00	10	9.80	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	6	2.83	6	5.45	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	5	2.36	5	4.55	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4	1.89	4	3.64	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

## September 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
354	100.00	339	95.76	2	0.56	2	0.56	11	3.11

### 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 Market Orders(cents per 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(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(XSTM)	218	37.20	0	0.00	0	0.00	0	0.00	218	86.17	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	183	31.23	174	53.05	0	0.00	0	0.00	9	3.56	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	105	17.92	102	31.10	2	100.00	0	0.00	1	0.40	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	24	4.10	0	0.00	0	0.00	0	0.00	24	9.49	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	21	3.58	21	6.40	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	14	2.39	13	3.96	0	0.00	0	0.00	1	0.40	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	11	1.88	11	3.35	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	7	1.19	7	2.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	1	0.17	0	0.00	0	0.00	1	33.33	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	0.17	0	0.00	0	0.00	1	33.33	0	0.00	0	0	0	0	0	0	0	0

## September 2020

### Option Contracts Summary

