

April 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
39	100.00	27	69.23	2	5.13	4	10.26	6	15.38

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)
Citadel Securities LLC(CDRG)	20	51.28	12	44.44	1	50.00	2	50.00	5	83.33	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	13	33.33	12	44.44	0	0.00	0	0.00	1	16.67	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	2	5.13	1	3.70	0	0.00	1	25.00	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	2	5.13	2	7.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	2.56	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	2.56	0	0.00	0	0.00	1	25.00	0	0.00	0	0	0	0	0	0	0	0

May 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
250	100.00	240	96.00	4	1.60	0	0.00	6	2.40

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)	141	36.06	0	0.00	0	0.00	0	0.00	141	90.38	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	104	26.60	97	41.99	4	100.00	0	0.00	3	1.92	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	63	16.11	60	25.97	0	0.00	0	0.00	3	1.92	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	38	9.72	38	16.45	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	23	5.88	23	9.96	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	9	2.30	0	0.00	0	0.00	0	0.00	9	5.77	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	7	1.79	7	3.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	1.53	6	2.60	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

May 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
714	100.00	648	90.76	7	0.98	3	0.42	56	7.84

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)	489	38.02	0	0.00	0	0.00	0	0.00	489	74.43	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	337	26.21	298	48.22	2	28.57	2	50.00	35	5.33	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	179	13.92	154	24.92	4	57.14	0	0.00	21	3.20	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	112	8.71	0	0.00	0	0.00	0	0.00	112	17.05	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	75	5.83	74	11.97	1	14.29	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	48	3.73	48	7.77	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	26	2.02	26	4.21	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	18	1.40	18	2.91	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2	0.16	0	0.00	0	0.00	2	50.00	0	0.00	0	0	0	0	0	0	0	0

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46	100.00	41	89.13	1	2.17	3	6.52	1	2.17

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)
Susquehanna Capital Group(SUSQ)	22	47.83	22	53.66	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	15	32.61	13	31.71	0	0.00	1	33.33	1	100.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	4	8.70	4	9.76	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	2	4.35	0	0.00	1	100.00	1	33.33	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	2	4.35	1	2.44	0	0.00	1	33.33	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	1	2.17	1	2.44	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 2021

S&P 500 Stocks

Summary

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227	100.00	227	100.00	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 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)	168	41.28	0	0.00	0	0.00	0	0.00	168	87.05	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	97	23.83	97	45.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	59	14.50	59	27.57	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	35	8.60	35	16.36	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	25	6.14	0	0.00	0	0.00	0	0.00	25	12.95	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	14	3.44	14	6.54	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	1.47	6	2.80	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	0.74	3	1.40	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 2021

Non-S&P 500 Stocks

Summary

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580	100.00	571	98.45	0	0.00	0	0.00	9	1.55

Venues

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National Financial Services LLC(XSTM)	408	39.69	0	0.00	0	0.00	0	0.00	408	86.44	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	295	28.70	290	52.16	0	0.00	0	0.00	5	1.06	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	156	15.18	152	27.34	0	0.00	0	0.00	4	0.85	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	60	5.84	60	10.79	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	55	5.35	0	0.00	0	0.00	0	0.00	55	11.65	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	27	2.63	27	4.86	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	15	1.46	15	2.70	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	12	1.17	12	2.16	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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