

G1 Execution Services, LLC(ETMM)	68	17.85	62	19.25	5	22.73	1	2.86	0	0.00	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	61	16.01	56	17.39	4	18.18	1	2.86	0	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	12	3.15	0	0.00	0	0.00	12	34.29	0	0.00	0	0	0	0	0	0	0	0	0
HRT FINANCIAL LP(HRTF)	9	2.36	9	2.80	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	9	2.36	0	0.00	0	0.00	9	25.71	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5	1.31	4	1.24	0	0.00	1	2.86	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	1.31	5	1.55	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	3	0.79	3	0.93	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0

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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
541	100.00	463	85.58	36	6.65	35	6.47	7	1.29

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)	171	27.85	161	33.97	7	18.42	2	2.11	1	14.29	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	128	20.85	101	21.31	17	44.74	4	4.21	6	85.71	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	98	15.96	90	18.99	6	15.79	2	2.11	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	83	13.52	79	16.67	3	7.89	1	1.05	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	37	6.03	0	0.00	0	0.00	37	38.95	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	31	5.05	0	0.00	0	0.00	31	32.63	0	0.00	0	0	0	0	0	0	0	0
HRT FINANCIAL LP(HRTF)	19	3.09	18	3.80	1	2.63	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKK)	15	2.44	12	2.53	3	7.89	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	9	1.47	0	0.00	0	0.00	9	9.47	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	8	1.30	0	0.00	0	0.00	8	8.42	0	0.00	0	0	0	0	0	0	0	0

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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
388	100.00	160	41.24	9	2.32	219	56.44	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)
Citadel Securities LLC(CDRG)	171	46.59	80	55.56	4	44.44	87	40.65	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	76	20.71	2	1.39	1	11.11	73	34.11	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	61	16.62	16	11.11	2	22.22	43	20.09	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	43	11.72	37	25.69	2	22.22	4	1.87	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	16	4.36	9	6.25	0	0.00	7	3.27	0	0.00	0	0	0	0	0	0	0	0

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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
380	100.00	322	84.74	23	6.05	26	6.84	9	2.37

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)	130	31.03	108	33.54	12	52.17	4	6.15	6	66.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	81	19.33	65	20.19	4	17.39	9	13.85	3	33.33	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	64	15.27	64	19.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	58	13.84	53	16.46	4	17.39	1	1.54	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	20	4.77	0	0.00	0	0.00	20	30.77	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	20	4.77	0	0.00	0	0.00	20	30.77	0	0.00	0	0	0	0	0	0	0	0
HRT FINANCIAL LP(HRTF)	19	4.53	18	5.59	1	4.35	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	11	2.63	9	2.80	2	8.70	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	6	1.43	0	0.00	0	0.00	6	9.23	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	5	1.19	0	0.00	0	0.00	5	7.69	0	0.00	0	0	0	0	0	0	0	0

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Non-S&P 500 Stocks Summary

