

3rd Quarter, 2021

July 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
348	100.00	300	86.21	14	4.02	28	8.05	6	1.72

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(CDR)	171	42.33	156	51.83	6	6	42.86	3	3.75	6	66.67	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	85	21.04	75	24.92	5	5	35.71	5	6.25	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	42	10.40	40	13.29	2	2	14.29	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	42	10.40	0	0.00	0	0	0.00	42	52.50	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	17	4.21	0	0.00	0	0	0.00	17	21.25	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	16	3.96	16	5.32	0	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	13	3.22	0	0.00	0	0	0.00	13	16.25	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	8	1.98	7	2.33	1	1	7.14	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	7	1.73	7	2.33	0	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLXK)	3	0.74	0	0.00	0	0	0.00	0	0.00	3	33.33	0	0	0	0	0	0	0

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
624	100.00	518	83.01	56	8.97	50	8.01	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(CDR)	297	43.29	264	50.97	28	28	50.00	5	5.38	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	165	24.05	139	26.83	19	19	33.93	7	7.53	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	84	12.24	77	14.86	6	6	10.71	1	1.08	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	36	5.25	0	0.00	0	0	0.00	36	38.71	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	25	3.64	0	0.00	0	0	0.00	25	26.88	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLXK)	19	2.77	0	0.00	0	0	0.00	0	0.00	19	100.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	17	2.48	0	0.00	0	0	0.00	17	18.28	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	17	2.48	16	3.09	1	1	1.79	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	12	1.75	11	2.12	1	1	1.79	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	12	1.75	11	2.12	1	1	1.79	0	0.00	0	0.00	0	0	0	0	0	0	0

Option Contracts  
Summary



NASDAQ Execution Services, LLC(NSDQ)	64	7.89	0	0.00	0	0.00	64	43.24	0	0.00	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	39	4.81	0	0.00	0	0.00	39	26.35	0	0.00	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	22	2.71	20	3.43	2	3.64	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	21	2.59	0	0.00	0	0.00	21	14.19	0	0.00	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	21	2.59	19	3.26	2	3.64	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLCK)	20	2.47	0	0.00	0	0.00	0	0.00	20	80.00	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	20	2.47	0	0.00	2	3.64	18	12.16	0	0.00	0	0	0	0	0	0	0	0	0	0

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
75	100.00	10	13.33	9	12.00	56	74.67	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)	61	61.00	5	50.00	5	55.56	51	62.96	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	13	13.00	3	30.00	4	44.44	6	7.41	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	12	12.00	0	0.00	0	0.00	12	14.81	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	11	11.00	1	10.00	0	0.00	10	12.35	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	3	3.00	1	10.00	0	0.00	2	2.47	0	0.00	0	0	0	0	0	0	0	0

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
266	100.00	221	83.08	14	5.26	23	8.65	8	3.01

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)	120	41.81	110	49.77	7	50.00	0	0.00	3	27.27	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	72	25.09	64	28.96	3	21.43	0	0.00	5	45.45	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	36	12.54	35	15.84	1	7.14	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	24	8.36	0	0.00	3	21.43	21	51.22	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	10	3.48	0	0.00	0	0.00	10	24.39	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	8	2.79	0	0.00	0	0.00	8	19.51	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	2.09	6	2.71	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	5	1.74	5	2.26	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLCK)	3	1.05	0	0.00	0	0.00	0	0.00	3	27.27	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	1.05	1	0.45	0	0.00	2	4.88	0	0.00	0	0	0	0	0	0	0	0

Non-S&P 500 Stocks Summary

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632	100.00	521	82.44	42	6.65	61	9.65	8	1.27

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)	301	47.78	258	86.68	16	5.32	39.02	12.63	2	0.32	5.26	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	158	25.00	135	85.44	12	3.80	29.27	4.63	5	0.79	13.16	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	95	15.03	88	92.63	4	1.26	9.76	1.54	0	0.00	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	43	6.80	0	0.00	4	1.26	9.76	1.54	0	0.00	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLUX)	30	4.76	0	0.00	0	0.00	0.00	0.00	30	4.76	78.95	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	25	3.96	22	88.00	2	0.62	4.88	0.76	0	0.00	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	23	3.64	0	0.00	1	0.31	2.44	0.39	22	3.48	19.47	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	17	2.70	0	0.00	0	0.00	0.00	0.00	17	2.70	15.04	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	15	2.38	13	86.67	2	0.62	4.88	0.76	0	0.00	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.79	4	80.00	0	0.00	0.00	0.00	1	0.16	2.63	0	0	0	0	0	0	0

Option Contracts

Summary

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64	100.00	10	15.63	14	21.88	40	62.50	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)	40	62.50	2	5.00	6	9.38	42.86	66.95	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	21	32.81	7	33.33	7	10.78	50.00	76.92	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	13	20.31	0	0.00	0	0.00	0.00	0.00	13	20.31	22.41	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	7	10.94	1	14.29	0	0.00	0.00	0.00	6	9.38	10.34	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	1	1.56	0	0.00	1	1.56	7.14	11.16	0	0.00	0.00	0	0	0	0	0	0	0