



Two Sigma Securities, LLC(SOHO)	116	1.17	110	2.08	0	0.00	6	0.55	0	0.00	0	0	0	0	0	0	0	0
Instream BlockCross(BLUX)	102	1.03	0	0.00	0	0.00	0	0.00	102	2.98	0	0	0	0	0	0	0	0

January 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
1,178	100.00	994	84.38	46	3.90	138	11.71	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)	544	45.15	445	44.72	22	46.81	77	47.24	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	406	33.69	377	37.89	19	40.43	10	6.13	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	134	11.12	110	11.06	3	6.38	21	12.88	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	73	6.06	20	2.01	2	4.26	51	31.29	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	48	3.98	43	4.32	1	2.13	4	2.45	0	0.00	0	0	0	0	0	0	0	0

February 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
2,591	100.00	2,333	90.04	9	0.35	249	9.61	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)	1,272	25.40	0	0.00	0	0.00	0	0.00	1,272	98.76	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	1,203	24.02	1,153	53.75	3	37.50	47	3.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	800	15.97	0	0.00	1	12.50	799	50.99	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	647	12.92	0	0.00	0	0.00	647	41.29	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas LLC(VITE)	549	10.96	520	24.24	2	25.00	27	1.72	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	236	4.71	228	10.63	0	0.00	8	0.51	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	100	2.00	94	4.38	1	12.50	5	0.32	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	85	1.70	81	3.78	0	0.00	4	0.26	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	70	1.40	69	3.22	1	12.50	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	29	0.58	0	0.00	0	0.00	29	1.85	0	0.00	0	0	0	0	0	0	0	0

February 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	
4,793	100.00		4,545	94.83	89	1.86	155	3.23	4	0.08

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)	2,382	33.04	0	0.00	0	0	0.00	0	0.00	2,382	96.36	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	2,296	31.84	2,234	51.45	45	45	51.14	17	5.52	0	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	1,099	15.24	1,062	24.46	23	23	26.14	10	3.25	4	0.16	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	551	7.64	538	12.39	10	10	11.36	3	0.97	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	203	2.82	197	4.54	4	4	4.55	2	0.65	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	185	2.57	179	4.12	3	3	3.41	3	0.97	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	134	1.86	131	3.02	1	1	1.14	2	0.65	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	131	1.82	0	0.00	0	0	0.00	131	42.53	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BUKX)	86	1.19	0	0.00	0	0	0.00	0	0.00	86	3.48	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	69	0.96	0	0.00	0	0	0.00	69	22.40	0	0.00	0	0	0	0	0	0	0

February 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	
1,306	100.00		1,126	86.22	27	2.07	153	11.72	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)	608	45.61	522	46.36	11	11	39.29	75	41.90	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	451	33.83	422	37.48	14	14	50.00	15	8.38	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	135	10.13	99	8.79	2	2	7.14	34	18.99	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	72	5.40	22	1.95	0	0	0.00	50	27.93	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	65	4.88	60	5.33	1	1	3.57	4	2.23	0	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	2	0.15	1	0.09	0	0	0.00	1	0.56	0	0.00	0	0	0	0	0	0	0

March 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	
4,293	100.00		3,694	86.05	1	0.02	595	13.86	3	0.07

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)
---------------------------------	---------------------	------------------------	---------------	------------------	-------------------------	----------------------------	-----------------------------	--------------------------------	--------------	-----------------	--	---	--	---	--	---	---	--

New York Stock Exchange(NYSE)	1,916	21.02	0	0.00	0	0.00	1,916	46.09	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1,815	19.91	0	0.00	0	0.00	1,815	43.66	0	0.00	0	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	1,762	19.33	0	0.00	0	0.00	0	0.00	1,762	94.83	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	1,674	18.36	1,523	49.11	0	0.00	150	3.61	1	0.05	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	894	9.81	819	26.41	0	0.00	74	1.78	1	0.05	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	491	5.39	453	14.61	0	0.00	38	0.91	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	140	1.54	131	4.22	0	0.00	9	0.22	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	139	1.52	0	0.00	0	0.00	139	3.34	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	109	1.20	101	3.26	0	0.00	8	0.19	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLUX)	93	1.02	0	0.00	0	0.00	0	0.00	93	5.01	0	0	0	0	0	0	0	0

March 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
7,108	100.00	6,522	91.76	50	0.70	525	7.39	11	0.15

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)	3,178	23.08	0	0.00	0	0.00	0.00	0	0.00	3,178	96.65	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	2,995	21.75	2,945	49.70	21	0.27	42.86	20	0.44	9	0.27	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2,660	19.32	0	0.00	2	0.00	4.08	2,658	59.01	0	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	1,643	11.93	1,616	27.27	14	0.09	28.57	10	0.22	3	0.09	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1,576	11.45	0	0.00	1	0.00	2.04	1,575	34.97	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	819	5.95	808	13.63	4	0.00	8.16	7	0.16	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	240	1.74	237	4.00	2	0.00	4.08	1	0.02	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	185	1.34	181	3.05	3	0.00	6.12	1	0.02	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	158	1.15	0	0.00	0	0.00	0.00	158	3.51	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	142	1.03	139	2.35	2	0.00	4.08	1	0.02	0	0.00	0	0	0	0	0	0	0

March 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
1,097	100.00	815	74.29	66	6.02	215	19.60	1	0.09

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)	429	46.08	300	44.91	21	0.00	36.21	107	52.45	1	100.00	0	0	0	0	0	0	0

