

August 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
5,479	100.00	3,627	66.20	702	12.81	1,066	19.46	84	1.53

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)	3,863	40.77	0	0.00	0		0.00	0	0.00	3,863	93.04	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	2,084	22.00	1,826	51.85	194		27.75	33	3.00	31	0.75	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	1,398	14.76	1,223	34.72	144		20.60	12	1.09	19	0.46	0	0	0	0	0	0	0
CITI Order Routing and Execution, LLC(AUTO)	599	6.32	0	0.00	209		29.90	375	34.06	15	0.36	0	0	0	0	0	0	0
Unknown()	355	3.75	62	1.76	94		13.45	180	16.35	19	0.46	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	306	3.23	0	0.00	0		0.00	306	27.79	0	0.00	0	0	0	0	0	0	0
Instinet	205	2.16	0	0.00	0		0.00	0	0.00	205	4.94	0	0	0	0	0	0	0
BlockCross(BLXX)	174	1.84	149	4.23	25		3.58	0	0.00	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	171	1.80	146	4.15	23		3.29	2	0.18	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	171	1.80	146	4.15	23		3.29	2	0.18	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	143	1.51	0	0.00	0		0.00	143	12.99	0	0.00	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
1,081	100.00	3	0.28	362	33.49	689	63.74	27	2.50

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)
Citigroup Global Markets, Inc.(KEXP)	1,069	98.89	0	0.00	362		100.00	680	98.69	27	100.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXN)	6	0.56	0	0.00	0		0.00	6	0.87	0	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	4	0.37	2	66.67	0		0.00	2	0.29	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	2	0.19	1	33.33	0		0.00	1	0.15	0	0.00	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
4,629	100.00	3,038	65.63	720	15.55	816	17.63	55	1.19

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)	3,423	42.52	0	0.00	0		0.00	0	0.00	3,423	94.74	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	1,785	22.17	1,495	52.07	252		35.85	11	1.27	27	0.75	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	1,085	13.48	900	31.35	160		22.76	12	1.39	13	0.36	0	0	0	0	0	0	0
CITI Order Routing and Execution, LLC(AUTO)	577	7.17	0	0.00	165		23.47	412	47.74	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	216	2.68	179	6.23	37		5.26	0	0.00	0	0.00	0	0	0	0	0	0	0
Unknown()	202	2.51	72	2.51	50		7.11	65	7.53	15	0.42	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	183	2.27	0	0.00	1		0.14	182	21.09	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	177	2.20	154	5.36	23		3.27	0	0.00	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	171	2.12	0	0.00	1		0.14	170	19.70	0	0.00	0	0	0	0	0	0	0
Inetnet																		
BlockCross(BLXX)	135	1.68	0	0.00	0		0.00	0	0.00	135	3.74	0	0	0	0	0	0	0

