Name of Broker - Held NMS Stocks and Options Order Routing Public Report

Other Orders as % of

Non-Directed Orders

Generated on Tue Oct 13 2020 10:58:08 GMT-4 EDT

3rd Quarter, 2020

Summary

Market Orders Limit Orders as Non-Marketable Limit Non-Directed **Total Non-Directed** Orders as % Total Market as % of Non-Total Marketable % of Non-Total Non-Marketable Orders as % of Non-Orders of All Orders Orders Directed Orders Limit Orders **Directed Orders Limit Orders Directed Orders Total Other Orders**

0 100.00 87 96.67 0 0.00 3 3.33 0 0.00

Vonues

venues													
Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)		Other	Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit	Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	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													1
LLC(CDRG)	45	50.00	43	49.43	0	0.00	2	66.67	0	0.00	0	() 0
VIRTU Americas LLC(NITE)	34	37.78	34	39.08	0	0.00	C	0.00	0	0.00	0	(0
JANE STREET CAPITAL,													
LLC(JNST)	6	6.67	6	6.90	0	0.00	C	0.00	0	0.00	0	() 0
Two Sigma Securities, LLC(SOHO)	2	2.22	2	2.30	0	0.00	C	0.00	0	0.00	0	(0
UBS Securities, LLC(UBSS)	2	2.22	2	2.30	0	0.00	C	0.00	0	0.00	0	(0
G1 Execution Services, LLC(ETMM)		1.11		0.00		0.00		33.33	0	0.00	0	() 0
													
		ĺ				ĺ	ĺ	1	1		I		

Material Aspects:

July 2020

Non S&P 500 Stocks

Summary

	Market	Na destable Limit	Non Montretable	
		Marketable Limit Orders as % of		Other Orders as %
Non-Directed Orders as	-			of Non-Directed
% of All Orders	Orders	Orders		Orders

Venues

venues											
Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Other	Net Payment Paid/Received for	Net Payment Paid/Received for Marketable Limit	Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other	Net Payment Paid/Received for Other Orders(cents per hundred shares)
											1
											1
											<u> </u>
											<u> </u>
											<u> </u>

Material Aspects:

July 2020

Option Contracts

•

Summary

					Marketable				
	Non-Directed		Market Orders		Limit Orders as		Non-Marketable Limit		
Total Non-Directed	Orders as %	Total Market	as % of Non-	Total Marketable	% of Non-	Total Non-Marketable	Orders as % of Non-		Other Orders as % of Non-
Orders	of All Orders	Orders	Directed Orders	Limit Orders	Directed Orders	s Limit Orders	Directed Orders	Total Other Orders	Directed Orders
0	0.00	0	0.00	0	0.00		0 0.00		0 0.00

.....

				Net Payment	Net Payment	Net Payment Paid/Received for		Net Payment Paid/Received for	Paid/Received for Other
-Directed ers(%) Market Orders(Other	The state of the s	Paid/Received for Market Orders(cents per hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Marketable Limit Orders(cents per hundred shares)	Non-Marketable	Limit Orders(cents	Orders(cents per hundred shares)
					· · · · · · · · · · · · · · · · · · ·				

Material Aspects:

August 2020

S&P 500 Stocks

Summary

					Marketable				
	Non-Directed		Market Orders as	5	Limit Orders as		Non-Marketable Limit		
Total Non-Directed	Orders as %	Total Market	% of Non-	Total Marketable	% of Non-	Total Non-Marketable	Orders as % of Non-		Other Orders as % of Non-
Orders	of All Orders	Orders	Directed Orders	Limit Orders	Directed Order	s Limit Orders	Directed Orders	Total Other Orders	Directed Orders
	51 100.00		51 100.00		0 0.00		0 0.00		0 0.00

Venues

														Paid/Received		Paid/Received			
														for	Net Payment	for Non-		Net Payment	
												Net Payment	Net Payment	Marketable	Paid/Received	Marketable		Paid/Received	
												Paid/Received fo	r Paid/Received	Limit	for Non-	Limit	Net Payment	for Other	
											Net Payment	Market	for Marketable	Orders(cents	Marketable	Orders(cents	Paid/Received	Orders(cents	
Venue - Non-directed	Non-Directe	ed Non-Directed			Marketable	Marketable Limit	Non-Marketable Limit	Non-Marketable Limit			Paid/Received for	Orders(cents per	Limit	per hundred	Limit	per hundred	for Other	per hundred	
Order Flow	Orders	Orders(%)	Market Orders	Market Orders(%)	Limit Orders	Orders(%)	Orders	Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD)	hundred shares)	Orders(USD)	shares)	Orders(USD)	shares)	Orders(USD)	shares)	
Citadel Securities																			
LLC(CDRG)		28 54.90	2	28 54.90		0 0.00		0 0.00		0 0.00	() () () () 0	0	0	0	
VIRTU Americas																			
LLC(NITE)		17 33.33	1	17 33.33		0 0.00		0 0.00		0 0.00	() () () () 0	0	0	0	
JANE STREET CAPITAL,																			
LLC(JNST)		4 7.84		4 7.84		0 0.00		0 0.00		0 0.00	() () () (0	0	0	0	
Two Sigma Securities,																			
LLC(SOHO)		2 3.92		2 3.92		0 0.00		0 0.00		0 0.00	() () () (0	0	0	0	

Net Payment

Net Payment

August 2020

Non-S&P 500 Stocks

Summary

					Marketable				
	Non-Directed		Market Orders as		Limit Orders as		Non-Marketable Limit		
Total Non-Directed	Orders as %	Total Market	% of Non-	Total Marketable	% of Non-	Total Non-Marketable	Orders as % of Non-		Other Orders as % of Non-
Orders	of All Orders	Orders	Directed Orders	Limit Orders	Directed Orders	Limit Orders	Directed Orders	Total Other Orders	Directed Orders
	63 100.00		55 87.30		0 0.00		8 12.70		0 0.00

Venues

												Net Payment		Net Payment		
												Paid/Received		Paid/Received		
												for	Net Payment	for Non-		Net Payment
										Net Payment	Net Payment	Marketable	Paid/Received	Marketable		Paid/Received
										Paid/Received for	Paid/Received	Limit	for Non-	Limit	Net Payment	for Other
									Net Payment	Market	for Marketable	Orders(cents	Marketable	Orders(cents	Paid/Received	Orders(cents
Venue - Non-direct	ed Non-Directed Non-Directed		Marketable	Marketable Limit	Non-Marketable Limit	Non-Marketable Limit			Paid/Received for	Orders(cents per	Limit	per hundred	Limit	per hundred	for Other	per hundred
Order Flow	Orders Orders(%) Mar	ket Orders Market Orders(%)	Limit Orders	Orders(%)	Orders	Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD)	hundred shares)	Orders(USD)	shares)	Orders(USD)	shares)	Orders(USD)	shares)

Citadel Securities LLC(CDRG)	24 37.50	24 43.64	0 0.00	0 0.00	0 0.00	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	23 35.94	23 41.82	0 0.00	0 0.00	0 0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities													
Exchange(EDGX)	6 9.38	0 0.00	0 0.00	6 66.67	0 0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL,	2.4.60	3.5.45	0.000	0.000	0.000	0	0	0	0	0	0	0	0
LLC(JNST) NASDAQ Execution	3 4.69	3 5.45	0 0.00	0 0.00	0 0.00	U	U	U	U	0	U	0	0
Services, LLC(NSDQ)	3 4.69	0 0.00	0 0.00	3 33.33	0 0.00	0	0	0	0	0	0	0	0
G1 Execution Services,													
LLC(ETMM)	2 3.13	2 3.64	0 0.00	0 0.00	0 0.00	0	0	0	0	0	0	0	0
Two Sigma Securities,													
LLC(SOHO)	2 3.13	2 3.64	0 0.00	0 0.00	0 0.00	0	0	0	0	0	0	0	0
UBS Securities,													
LLC(UBSS)	1 1.56	1 1.82	0 0.00	0 0.00	0 0.00	0	0	0	0	0	0	0	0

August 2020

Option Contracts

Summary

					Marketable				
	Non-Directed		Market Orders as	;	Limit Orders as		Non-Marketable Limit		
Total Non-Directed	Orders as %	Total Market	% of Non-	Total Marketable	% of Non-	Total Non-Marketable	Orders as % of Non-		Other Orders as % of Non-
Orders	of All Orders	Orders	Directed Orders	Limit Orders	Directed Orders	Limit Orders	Directed Orders	Total Other Orders	Directed Orders
0 0.00 0 0.00		0 0.00		0 0.00		0 0.00			

Venues

															Net Payment		Net Payment		
															Paid/Received		Paid/Received		
															for	Net Payment	for Non-		Net Payment
													Net Payment	Net Payment	Marketable	Paid/Received	Marketable		Paid/Received
													Paid/Received for	Paid/Received	Limit	for Non-	Limit	Net Payment	for Other
												Net Payment	Market	for Marketable	Orders(cents	Marketable	Orders(cents	Paid/Received	Orders(cents
١	Venue - Non-directed	Non-Directed	Non-Directed			Marketable	Marketable Limit	Non-Marketable Limit	Non-Marketable Limit			Paid/Received for	Orders(cents per	Limit	per hundred	Limit	per hundred	for Other	per hundred
(Order Flow	Orders	Orders(%)	Market Orders	Market Orders(%)	Limit Orders	Orders(%)	Orders	Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD)	hundred shares)	Orders(USD)	shares)	Orders(USD)	shares)	Orders(USD)	shares)

September 2020

S&P 500 Stocks Summary

				Marketable					
	Non-Directed	Market Orders as		Limit Orders as		Non-Marketable Limit			
Total Non-Directed	Orders as % Total Market	% of Non-	Total Marketable	% of Non-	Total Non-Marketable	Orders as % of Non-		Other Orders as % of Non-	
Orders	of All Orders Orders	Directed Orders	Limit Orders	Directed Orders	Limit Orders	Directed Orders	Total Other Orders	Directed Orders	
	76 100.00	73 96.05		0.00		3 3.95	0.00		

Venues

Venue - Non-directed Order Flow	Non-Directed Non-Directed Orders Orders(%)	Market Market Orders Market Orders(%) Limit Or		Non-Marketable Limit Non-Marketable Limit Orders Orders(%) Othe	r Orders Other Orders(%)	Net Payment Market	ved for Paid/Received for Marketabl ts per Limit		Net Payment Paid/Received for Non- Marketable Limit		Net Payment	d Orders(cents per hundred	ed
NASDAQ Execution	38 33.63	0 0.00	0 0.00	38 92.68	0 0.00	0	0	0 () (,	0	0
Services, LLC(NSDQ) Citadel Securities	36 33.03	0 0.00	0 0.00	36 92.06	0 0.00	U	U	0 (,	, (,	U	U
LLC(CDRG)	37 32.74	34 47.22	0 0.00	3 7.32	0 0.00	0	0	0 () () ()	0	0
VIRTU Americas								_	_				_
LLC(NITE) G1 Execution Services,	32 28.32	32 44.44	0 0.00	0 0.00	0 0.00	0	0	0 () () ()	0	0
LLC(ETMM) JANE STREET CAPITAL,	2 1.77	2 2.78	0 0.00	0 0.00	0 0.00	0	0	0 0) () ()	0	0
LLC(JNST)	2 1.77	2 2.78	0 0.00	0 0.00	0 0.00	0	0	0 () () ()	0	0
Two Sigma Securities, LLC(SOHO)	2 1.77	2 2.78	0 0.00	0 0.00	0 0.00	0	0	0 () () ()	0	0

September 2020

Non-S&P 500 Stocks

Summary

M				Marketable						
	Non-Directed		Market Orders as	5	Limit Orders as		Non-Marketable Limit			
Total Non-Directed	Orders as %	Total Market	% of Non-	Total Marketable	% of Non-	Total Non-Marketable	Orders as % of Non-		Other Orders as % of Non-	
Orders	of All Orders	rs Orders Directed Orders Limit Orders Directed Orders Limit Orders		Limit Orders	Directed Orders Total Other Orders		Directed Orders			
	137 100.00		127 92.70		2 1.46		8 5.84	0 0.00		

Venues

										Net Payment Paid/Receive		Net Payment Paid/Received			
								Net Payment	Net Payment	for	Net Payment Paid/Received	for Non-		Net Paymer	
							Nat Dayman	Paid/Received f	or Paid/Received	d Limit	for Non-	Limit	Net Payment	for Other	
Venue - Non-directed Order Flow	Non-Directed Non-Directed Orders Orders(%)	Marketal Market Orders Market Orders(%) Limit Ord		Non-Marketable Limit Non-M Orders Orders	arketable Limit (%) Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Market Orders(cents pe	er Limit	le Orders(cents per hundred shares)		Orders(cents per hundred shares)	for Other	per hundred	
Citadel Securities	Orders Orders(%)	Market Orders Market Orders(%) Limit Ord	lers Orders(%)	Orders Orders	(%) Other Orders	Other Orders(%)	Market Orders(03D)	nunureu snares) Orders(USD)	Silates)	Orders(USD)	Silaresj	Orders(USD)	Sildlesj	
LLC(CDRG)	72 53.33	71 57.72	0 0.00	1 9.09		0 0.00		0	0	0	0)	0	0	0
VIRTU Americas LLC(NITE)	36 26.67	35 28.46	1 100.00	0 0.00		0 0.00		0	0	0	0)	0	0	0
JANE STREET CAPITAL, LLC(JNST)	7 5.19	7 5.69	0 0.00	0 0.00		0 0.00		0	0	0	0	1	0	0	0
Cboe EDGX US Equities															
Exchange(EDGX)	6 4.44	0 0.00	0 0.00	6 54.55		0 0.00		0	0	0	0)	0	0	0
G1 Execution Services, LLC(ETMM)	6 4.44	6 4.88	0 0.00	0 0.00		0 0.00		0	0	0	0	1	0	0	0

Two Sigma Securities, LLC(SOHO) UBS Securities, LLC(UBSS)	2 1.48 2 1.48	2 1.63 2 1.63	0 0.00 0 0.00		0 0.00	0 0		0		0	o c			0	0
September 2020															
Option Contracts Summary															
Total Non-Directed Orders	Non-Directed Orders as % Total Market of All Orders Orders 0 0.00	Market Orders as % of Non- Total Marketable Directed Orders Limit Orders 0 0.00	Marketable Limit Orders as % of Non- Total Non-Marketable Directed Orders Limit Orders 0 0.00	Non-Marketable Limit Orders as % of Non- Directed Orders 0 0.00	Total Other Orders	Other Orders as % of Non- Directed Orders 0 0.00									
Venues															
Venue - Non-directed	Non-Directed Non-Directed		Marketable Marketable Limit	Non-Marketable Limit			Net Payment Paid/Received for	Market	for Paid/Received for Marketable	Limit	Net Payment Paid/Received for Non- Marketable	Marketable Limit	Net Payment Paid/Received		ed

Other Orders

0 0.00

0

Other Orders(%) Market Orders(USD) hundred shares) Orders(USD) shares) Orders(USD) shares) Orders(USD) shares)

4 36.36

Orders(%)

Orders

NASDAQ Execution

Services, LLC(NSDQ)

Order Flow

4 2.96

Orders Orders(%)

0 0.00

Market Orders Market Orders(%) Limit Orders Orders(%)

0 0.00