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2nd Quarter, 2021

April 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	0.00%	0%	100.00%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	37.93%	0.00%	0.00%	37.93%	0.00%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	14.78%	0.00%	0.00%	14.78%	0.00%								
NYSE ARCA (ARCX)	10.34%	0.00%	0.00%	10.34%	0.00%								
NASDAQ - ALL MARKETS (XNAS)	10.34%	0.00%	0.00%	10.34%	0.00%								

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2nd Quarter, 2021

April 2021

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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 Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Paid/ Received for Other Orders(cen ts per hundred shares)
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	7.39%	0.00%	0.00%	7.39%	0.00%								
INVESTORS EXCHANGE (IEXG)	6.90%	0.00%	0.00%	6.90%	0.00%								
MEMX LLC EQUITIES (MEMX)	3.45%	0.00%	0.00%	3.45%	0.00%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	2.46%	0.00%	0.00%	2.46%	0.00%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.99%	0.00%	0.00%	0.99%	0.00%								
NASDAQ OMX PSX (XPSX)	0.99%	0.00%	0.00%	0.99%	0.00%								
CITADEL SECURITIES (CDED)	0.99%	0.00%	0.00%	0.99%	0.00%								
NYSE MKT LLC (XASE)	0.99%	0.00%	100.00%	0.99%	100.00%								
MIAX PEARL EQUITIES (EPRL)	0.49%	0.00%	200.00%	0.49%	200.00%								
NYSE NATIONAL,	0.49%	0.00%	300.00%	0.49%	300.00%								

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2nd Quarter, 2021

April 2021													
Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
INC.													
(XCIS)													
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.49%	0.00%	400.00%	0.49%	400.00%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.49%	0.00%	500.00%	0.49%	500.00%								
KNIGHT LINK (KNLI)	0.49%	0.00%	600.00%	0.49%	600.00%								

Non S&P 500 Stocks

Summary

0	Directed Irders All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
1	.00%	54.00%	0%	46.00%	0%

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2nd Quarter, 2021

April 2021

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
	53.78%	52%	0.00%	2%	0%								
NYSE ARCA (ARCX)	14.10%	0%	0.00%	14%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	8.19%	0%	0.00%	8%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	7.56%	0%	0.00%	7%	0%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	6.66%	0%	0.00%	6%	0%								
NASDAQ - ALL MARKETS (XNAS)	2.12%	0%	0.00%	2%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.77%	0%	0.00%	2%	0%								
MEMX LLC EQUITIES (MEMX)	0.75%	0%	0.00%	1%	0%								
NASDAQ OMX PSX (XPSX)	0.59%	0%	0.00%	1%	0%								

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April 2021

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
CITADEL SECURITIES (CDED)	0.57%	0%	0.00%	1%	0%								
UBS ATS (UBSA)	0.44%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.35%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.34%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.32%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.30%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.27%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.26%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.23%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.20%	0%	0.00%	0%	0%								

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2nd Quarter, 2021

April 2021

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
JANE STREET JX (JSJX)	0.18%	0%	0.00%	0%	0%								
B3 S.A BRASIL BOLSA BALCAO (BVMF)	0.17%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.16%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.15%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.15%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.15%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.07%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.06%	0%	0.00%	0%	0%								
DEUTSCHE BANK	0.04%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
SUPER X													
(DBSX)													
INSTINET													
CBX (US)	0.02%	0%	0.00%	0%	0%								
(ICBX)													
JPMX (JPMX)	0.02%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.01%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.00%	0%	0.00%	0%	0%								

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2nd Quarter, 2021

May 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	0.00%	0%	100.00%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	22.22%	0.00%	0.00%	22.22%	0.00%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	22.22%	0.00%	0.00%	22.22%	0.00%								
UBS ATS (UBSA)	11.11%	0.00%	0.00%	11.11%	0.00%								
SIGMA X2 (SGMT)	11.11%	0.00%	0.00%	11.11%	0.00%								

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2nd Quarter, 2021

May 2021

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
CITADEL SECURITIES (CDED)	11.11%	0.00%	0.00%	11.11%	0.00%								
MIAX PEARL EQUITIES (EPRL)	11.11%	0.00%	0.00%	11.11%	0.00%								
MEMX LLC EQUITIES (MEMX)	11.11%	0.00%	0.00%	11.11%	0.00%								

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2nd Quarter, 2021

May 2021

Non S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	44.44%	0%	55.56%	0%

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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 Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
	45.06%	43%	0.00%	3%	0%								
NYSE ARCA (ARCX)	14.86%	1%	0.00%	14%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	8.44%	0%	0.00%	8%	0%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	8.26%	0%	0.00%	8%	0%								
CBOE EDGX U.S. EQUITIES	7.42%	0%	0.00%	7%	0%								

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May	20	21
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Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
EXCHANGE (EDGX)													
NEW YORK STOCK EXCHANGE, INC. (XNYS)	4.57%	0%	0.00%	5%	0%								
MEMX LLC EQUITIES (MEMX)	3.96%	0%	0.00%	4%	0%								
NASDAQ - ALL MARKETS (XNAS)	2.21%	0%	0.00%	2%	0%								
CITADEL SECURITIES (CDED)	0.70%	0%	0.00%	1%	0%								
UBS ATS (UBSA)	0.57%	0%	0.00%	1%	0%								
NASDAQ OMX PSX (XPSX)	0.50%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.34%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.32%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.32%	0%	0.00%	0%	0%								

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2nd Quarter, 2021

May 2021

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.27%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.27%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.27%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.25%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.23%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.23%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.17%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.16%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.13%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X	0.11%	0%	0.00%	0%	0%								

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Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Paiment Paid/ Received for Other Orders(cen ts per hundred shares)
ATS (BAML)													
NASDAQ OMX PHLX (XPHL)	0.09%	0%	0.00%	0%	0%								
DEUTSCHE BANK SUPER X (DBSX)	0.07%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.06%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.05%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.04%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.02%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.02%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE - DARK (IEXD)	0.02%	0%	0.00%	0%	0%								

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May 2021

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
TWO SIGMA SECURITIES, LLC (SOHO)	0.02%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.01%	0%	0.00%	0%	0%								
NYSE CHICAGO, INC. (XCHI)	0.00%	0%	0.00%	0%	0%								
INSTINET DESK CROSS (INCA)	0.00%	0%	0.00%	0%	0%								

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2nd Quarter, 2021

June 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	0.00%	0%	100.00%	0%

Venue - Non- directed Order Flow	Non Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	NonMarketable Limit 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 NonMarketable Limit Orders(USD)	Net Payment Paid/ Received for NonMarketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
MEMX LLC EQUITIES (MEMX)	33.33%	0.00%	0.00%	33.33%	0.00%							
NASDAQ OMX PSX (XPSX)	16.67%	0.00%	0.00%	16.67%	0.00%							
NASDAQ/NGS (GLOBAL SELECT MARKET) (XNGS)	16.67%	0.00%	0.00%	16.67%	0.00%							
CITADEL SECURITIES (CDED)	16.67%	0.00%	0.00%	16.67%	0.00%							
NYSE MKT LLC (XASE)	16.67%	0.00%	0.00%	16.67%	0.00%							

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2nd Quarter, 2021

June 2021

Non S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non- Directed Orders	Marketable Limit Orders as % of NonDirected Orders	Non- Marketable Limit Orders as % of NonDirected Orders	Other Orders as % of Non- Directed Orders
100%	41.20%	0%	58.80%	0%

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
	38.82%	39%	0.00%	0%	0%								
NYSE ARCA (ARCX)	16.13%	1%	0.00%	15%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	13.01%	0%	0.00%	13%	0%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	10.42%	1%	0.00%	10%	0%								
CBOE EDGX U.S. EQUITIES	6.75%	0%	0.00%	7%	0%								

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June	2021
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Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Paiyment Paid/ Received for Other Orders(cen ts per hundred shares)
EXCHANGE (EDGX)													
MEMX LLC EQUITIES (MEMX)	4.63%	0%	0.00%	4%	0%								
NASDAQ - ALL MARKETS (XNAS)	1.93%	0%	0.00%	2%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.13%	0%	0.00%	1%	0%								
UBS ATS (UBSA)	0.77%	0%	0.00%	1%	0%								
CITADEL SECURITIES (CDED)	0.76%	0%	0.00%	1%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.71%	0%	0.00%	1%	0%								
NASDAQ OMX PSX (XPSX)	0.59%	0%	0.00%	1%	0%								
SIGMA X2 (SGMT)	0.51%	0%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.46%	0%	0.00%	0%	0%								

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2nd Quarter, 2021

June 2021

Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.40%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.40%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.38%	0%	0.00%	0%	0%								
LEVEL ATS (LEVL)	0.38%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.33%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.26%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.24%	0%	0.00%	0%	0%								
NASDAQ OMX BX (XBOS)	0.23%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.17%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING	0.14%	0%	0.00%	0%	0%								

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June	2021
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Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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 Paid/ Received for Marketable Limit Orders(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Paid/ Paid/ Received for Other Orders(cen ts per hundred shares)
SESSION (VFMI)													
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.13%	0%	0.00%	0%	0%								
DEUTSCHE BANK SUPER X (DBSX)	0.10%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.05%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.05%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.04%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.03%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.03%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.02%	0%	0.00%	0%	0%								

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2nd Quarter, 2021

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	Venue - Non- directed Order Flow	NonDirect ed Orders (%)	Market Orders (%)	Marketab le Limit Orders (%)	NonMarketa ble Limit Orders (%)	Other Orders (%)	Net Payment Paid/Receive d 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(cent s per hundred shares)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(USD)	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents per hundred shares)	Net Payment Paid/Receiv ed for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cen ts per hundred shares)
	BOLSA DE VALENCIA (XVAL)	0.01%	0%	0.00%	0%	0%								
	INVESTORS EXCHANGE - DARK (IEXD)	0.01%	0%	0.00%	0%	0%								

June 2021