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3rd Quarter, 2021

July 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)
CITADEL SECURITIE S (CDED)	21.43%	0.00%	0.00%	21.43%	0.00%								
NYSE MKT LLC (XASE)	14.29%	0.00%	0.00%	14.29%	0.00%								
CBOE BZX U.S. EQUITIES EXCHANG E (BATS)	14.29%	0.00%	0.00%	14.29%	0.00%								

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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)
NEW YORK STOCK EXCHANG E, INC. (XNYS)	14.29%	0.00%	0.00%	14.29%	0.00%								
NASDAQ OMX PSX (XPSX)	14.29%	0.00%	0.00%	14.29%	0.00%								
CBOE EDGX U.S. EQUITIES EXCHANG E (EDGX)	14.29%	0.00%	0.00%	14.29%	0.00%								
MEMX LLC EQUITIES (MEMX)	7.14%	0.00%	0.00%	7.14%	0.00%								

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3rd Quarter, 2021

July 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%	0.82%	0%	99.18%	0%

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3rd Quarter, 2021

July 2021	Ju	l۷	2	0	2	1
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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)
	0.03%	0%	0.00%	0%	0%								
U.S. EQUITIES EXCHANGE (BATS)	18.61%	0%	0.00%	18%	0%								
U.S. EQUITIES EXCHANGE (EDGX)	17.45%	0%	0.00%	17%	0%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	12.89%	0%	0.00%	13%	0%								
MEMX LLC EQUITIES (MEMX)	8.67%	0%	0.00%	9%	0%								
NASDAQ - ALL MARKETS (XNAS)	5.12%	0%	0.00%	5%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	2.20%	0%	0.00%	2%	0%								
CITADEL SECURITIES (CDED)	1.93%	0%	0.00%	2%	0%								
NASDAQ OMX PSX (XPSX)	1.54%	0%	0.00%	2%	0%								

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3rd Quarter, 2021

July 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)
SIGMA X2 (SGMT)	1.43%	0%	0.00%	1%	0%								
NASDAQ OMX PHLX (XPHL)	1.43%	0%	0.00%	1%	0%								
NASDAQ OMX BX (XBOS)	1.36%	0%	0.00%	1%	0%								
UBS ATS (UBSA)	1.25%	0%	0.00%	1%	0%								
MIAX PEARL EQUITIES (EPRL)	1.24%	0%	0.00%	1%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.64%	0%	0.00%	1%	0%								
JANE STREET JX (JSJX)	0.56%	0%	0.00%	1%	0%								
LEVEL ATS (LEVL)	0.54%	0%	0.00%	1%	0%								
NYSE MKT LLC (XASE)	0.48%	0%	0.00%	0%	0%								
KNIGHT LINK (KNLI)	0.48%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.48%	0%	0.00%	0%	0%								

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3rd Quarter, 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	Net Payment Paid/ Received for Marketable	Net Payment Paid/ Received for Marketable Limit	Net Payment Paid/ Received for NonMarketa ble Limit	Net Payment Paid/ Received for NonMarketa ble Limit Orders(cents	Net Payment Paid/Receiv ed for Other Orders(USD	Net Payment Paid/ Received for Other Orders(cen
			(, ,			,	per hundred shares)	Limit Orders(USD)	Orders(cent s per hundred shares)	Orders(USD)	per hundred shares))	ts per hundred shares)
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.43%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.29%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.29%	0%	0.00%	0%	0%								
DEUTSCHE BANK SUPER X (DBSX)	0.18%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.16%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.14%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.10%	0%	0.00%	0%	0%								
BOLSA DE VALENCIA (XVAL)	0.08%	0%	0.00%	0%	0%								

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3rd Quarter, 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)
INSTINET DESK CROSS (INCA)	0.07%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.06%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.05%	0%	0.00%	0%	0%								
#N/A	0.00%	0.00%	0.00%	0.00%	0%								
POSIT (ITGI)	0.02%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.01%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.01%	0%	0.00%	0%	0%								

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3rd Quarter, 2021

August 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%	0.00%	0%

_														
										Net Payment		Net Payment		
Ι,	/enue -							Net Payment	Net Payment	Paid/	Net Payment	Paid/ Received		Pa
	Non-	Non		Markatabla	NonMarketable		Net Payment	Paid/ Received	Paid/	Received for	Paid/ Received	for	Net Payment	1
	-	-	Market	Marketable	Limit Orders	Other	Paid/Received	for Market	Received for	Marketable	for	NonMarketable	Paid/Received	Rece
	lirected	Directed	Orders (%)	Limit		Orders (%)	for Market	Orders(cents	Marketable	Limit	NonMarketable	Limit	for Other	(
	Order	Orders (%)		Orders (%)	(%)		Orders(USD)	per hundred	Limit	Orders(cents	Limit	Orders(cents	Orders(USD)	Orde
	Flow							shares)	Orders(USD)	per hundred	Orders(USD)	per hundred		per
										shares)		shares)		sl
	#N/A	0.00%	0.00%	0.00%	0.00%	0.00%								

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3rd Quarter, 2021

August 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%	5.14%	0%	94.86%	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)
	2.02%	2%	0.00%	0%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	17.17%	0%	0.00%	17%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	14.34%	0%	0.00%	14%	0%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	13.91%	0%	0.00%	14%	0%								

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3rd Quarter, 2021

August 202													
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)
MEMX LLC EQUITIES (MEMX)	9.34%	0%	0.00%	9%	0%								
NASDAQ - ALL MARKETS (XNAS)	5.03%	0%	0.00%	5%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	3.85%	0%	0.00%	4%	0%								
CITADEL SECURITIES (CDED)	2.47%	0%	0.00%	2%	0%								
#N/A	0.00%	0.00%	0.00%	0.00%	0%								
NASDAQ OMX PSX (XPSX)	1.16%	0%	0.00%	1%	0%								
UBS ATS (UBSA)	0.97%	0%	0.00%	1%	0%								
MIAX PEARL EQUITIES (EPRL)	0.91%	0%	0.00%	1%	0%								
LEVEL ATS (LEVL)	0.88%	0%	0.00%	1%	0%								
NASDAQ OMX BX (XBOS)	0.81%	0%	0.00%	1%	0%								
SIGMA X2 (SGMT)	0.79%	0%	0.00%	1%	0%								

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3rd Quarter, 2021

August 202													
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 EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.71%	0%	0.00%	1%	0%								
NYSE NATIONAL, INC. (XCIS)	0.59%	0%	0.00%	1%	0%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.51%	0%	0.00%	1%	0%								
KNIGHT LINK (KNLI)	0.51%	0%	0.00%	0%	0%								
CBOE BYX U.S. EQUITIES EXCHANGE (BATY)	0.50%	0%	0.00%	0%	0%								
JANE STREET JX (JSJX)	0.45%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.29%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.23%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING	0.14%	0%	0.00%	0%	0%								

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3rd Quarter, 2021

August 202													
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)
SESSION (VFMI)													
NASDAQ OMX PHLX (XPHL)	0.11%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.11%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.10%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.09%	0%	0.00%	0%	0%								
DEUTSCHE BANK SUPER X (DBSX)	0.08%	0%	0.00%	0%	0%								
BOLSA DE VALENCIA (XVAL)	0.06%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.06%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.04%	0%	0.00%	0%	0%								

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3rd Quarter, 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)
POSIT (ITGI)	0.04%	0%	0.00%	0%	0%								
OTCBB (XOTC)	0.02%	0%	0.00%	0%	0%								
STONEX FINANCIAL INC. (INTL)	0.01%	0%	0.00%	0%	0%								
MS POOL (MSPL)	0.00%	0%	0.00%	0%	0%								

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3rd Quarter, 2021

September 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
I	100%	45.45%	0%	54.55%	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)
NASDAQ - ALL MARKETS (XNAS)	27.27%	27.27%	0.00%	0.00%	0.00%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	27.27%	9.09%	100.00%	18.18%	100.00%								
INVESTORS EXCHANGE (IEXG)	18.18%	9.09%	200.00%	9.09%	200.00%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	9.09%	0.00%	300.00%	9.09%	300.00%								

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3rd Quarter, 2021

September 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)	9.09%	0.00%	400.00%	9.09%	400.00%								
JPMX (JPMX)	9.09%	0.00%	500.00%	9.09%	500.00%								

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%	22.45%	0%	77.55%	0%

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3rd Quarter, 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)
	0.00%	0.00%	0.00%	0.00%	0%								
NASDAQ/N GS (GLOBAL SELECT MARKET) (XNGS)	15.04%	5%	0.00%	10%	0%								
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGX)	13.76%	2%	0.00%	12%	0%								
CBOE BZX U.S. EQUITIES EXCHANGE (BATS)	12.53%	2%	0.00%	10%	0%								
MEMX LLC EQUITIES (MEMX)	8.57%	2%	0.00%	6%	0%								
NASDAQ - ALL MARKETS (XNAS)	3.57%	0%	0.00%	3%	0%								
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.53%	0%	0.00%	1%	0%								
CITADEL SECURITIES (CDED)	1.33%	0%	0.00%	1%	0%								

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3rd Quarter, 2021

September 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)
UBS ATS (UBSA)	1.33%	1%	0.00%	1%	0%								
NASDAQ OMX BX (XBOS)	1.22%	0%	0.00%	1%	0%								
JANE STREET JX (JSJX)	1.12%	1%	0.00%	0%	0%								
LEVEL ATS (LEVL)	1.06%	1%	0.00%	0%	0%								
MIAX PEARL EQUITIES (EPRL)	0.81%	0%	0.00%	1%	0%								
NASDAQ OMX PSX (XPSX)	0.78%	0%	0.00%	1%	0%								
U.S. EQUITIES EXCHANGE (BATY)	0.57%	0%	0.00%	0%	0%								
NASDAQ OMX PHLX (XPHL)	0.50%	0%	0.00%	0%	0%								
CBOE EDGA U.S. EQUITIES EXCHANGE (EDGA)	0.47%	0%	0.00%	0%	0%								
NYSE MKT LLC (XASE)	0.45%	0%	0.00%	0%	0%								
SIGMA X2 (SGMT)	0.41%	0%	0.00%	0%	0%								

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3rd Quarter, 2021

September 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)
KNIGHT LINK (KNLI)	0.37%	0%	0.00%	0%	0%								
CREDIT SUISSE AES CROSSFIND ER (CAES)	0.33%	0%	0.00%	0%	0%								
NYSE NATIONAL, INC. (XCIS)	0.33%	0%	0.00%	0%	0%								
INVESTORS EXCHANGE (IEXG)	0.33%	0%	0.00%	0%	0%								
BANK OF AMERICA - MERRILL LYNCH INSTINCT X ATS (BAML)	0.27%	0%	0.00%	0%	0%								
JPMX (JPMX)	0.12%	0%	0.00%	0%	0%								
INSTINET CBX (US) (ICBX)	0.11%	0%	0.00%	0%	0%								
VIRTU MATCHIT - MAIN CROSSING SESSION (VFMI)	0.10%	0%	0.00%	0%	0%								
DEUTSCHE BANK	0.09%	0%	0.00%	0%	0%								

Generated on Fri, Oct 01 2021 12:00:00 (Eastern Standard Time)

3rd Quarter, 2021

September 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)
SUPER X (DBSX)													
INVESTORS EXCHANGE - DARK (IEXD)	0.08%	0%	0.00%	0%	0%								
HUDSON RIVER TRADING (HRTX)	0.07%	0%	0.00%	0%	0%								
TWO SIGMA SECURITIES, LLC (SOHO)	0.04%	0%	0.00%	0%	0%								
POSIT (ITGI)	0.04%	0%	0.00%	0%	0%								