

New York Stock Exchange(NYSE)	2.29	0.00	7.69	89.66	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.53	1.50	0.00	0.00	12.50	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.34	0.00	0.00	0.00	50.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.34	0.00	15.38	6.90	0.00	0	0	0	0	0	0	0	0

Material Aspects:

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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	95.23	2.84	1.59	0.34

Venues

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Marketable Limit Orders(%)	Non-Marketable 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 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)	47.62	50.42	46.15	7.14	33.33	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	25.97	27.89	11.54	1.79	66.67	0	0	0	0	0	0	0

JANE STREET CAPITAL, LLC(JNST)	12.77	13.71	11.54	0.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3.25	3.34	7.69	0.00	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2.92	0.00	7.69	44.64	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.60	2.74	0.00	1.79	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2.16	0.00	0.00	35.71	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.73	1.91	0.00	0.00	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	0.76	0.00	11.54	7.14	0.00	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	0.11	0.00	3.85	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

July 2021

Option Contracts

Summary

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

JANE STREET CAPITAL, LLC(JNST)	13.24	15.16	0.00	0.57	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	5.82	0.00	0.00	47.73	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	5.75	0.00	16.67	46.02	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2.22	2.47	8.33	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.01	2.31	0.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.97	1.12	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.21	0.00	0.00	1.70	0.00	0	0	0	0	0	0	0	0

Material Aspects:

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 Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100	94.89	2.49	2.49	0.12

Venues

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable 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 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)	40.90	48.43	35.00	2.74	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	23.36	28.08	5.00	0.68	100.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	14.10	16.40	15.00	2.05	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	8.50	0.00	5.00	53.42	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	3.34	0.00	0.00	21.23	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	3.12	0.00	25.00	16.44	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2.69	3.15	5.00	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.83	1.97	5.00	0.68	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.61	1.97	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.43	0.00	0.00	2.74	0.00	0	0	0	0	0	0	0	0

Material Aspects:

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable 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 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)	49.47	49.81	33.33	10.00	33.33	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	26.00	26.13	0.00	0.00	50.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	16.62	16.69	33.33	10.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3.21	3.25	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3.03	3.06	0.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.11	1.06	0.00	0.00	16.67	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.25	0.00	0.00	40.00	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.25	0.00	33.33	30.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.06	0.00	0.00	10.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

September 2021
