

April 2020

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
100.00	28.92	0.00	71.08	0.00

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)	59.04	54.17	0.00	61.02	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	12.05	29.17	0.00	5.08	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	10.84	4.17	0.00	13.56	0.00	0	0	0	0	0	0	0
Cboe Options Exchange(CBOE)	8.43	0.00	0.00	11.86	0.00	0	0	0	0	0	0	0
Citigroup Global Markets, Inc.(KEXP)	7.23	4.17	0.00	8.47	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	2.41	8.33	0.00	0.00	0.00	0	0	0	0	0	0	0

May 2020

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
100.00	77.62	4.58	13.43	4.37

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)	90.41	97.48	85.15	67.44	98.81	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	6.73	0.00	0.00	30.87	0.00	0	0	0	0	0	0	0
Instinet BlockCross(SSBS)	1.52	1.26	13.86	0.00	0.00	0	0	0	0	0	0	0
The Chicago Board Options Stock Exchange(CBOE)	1.01	1.26	0.99	0.21	1.19	0	0	0	0	0	0	0
Cboe BZX US Equities Exchange(ZBAT)	0.32	0.00	0.00	1.48	0.00	0	0	0	0	0	0	0

May 2020

Option Contracts
Summary

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100.00	59.46	5.41	35.14	0.00

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)	85.14	86.36	100.00	80.77	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	8.11	9.09	0.00	7.69	0.00	0	0	0	0	0	0	0
Cboe Options Exchange(CBOE)	2.70	2.27	0.00	3.85	0.00	0	0	0	0	0	0	0
Citigroup Global Markets, Inc.(KEXP)	2.70	2.27	0.00	3.85	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	1.35	0.00	0.00	3.85	0.00	0	0	0	0	0	0	0

June 2020

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
100.00	66.67	4.55	28.79	0.00

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)
Cboe Options Exchange(CBOE)	52.27	47.73	66.67	60.53	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	31.06	35.23	33.33	21.05	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	9.09	9.09	0.00	10.53	0.00	0	0	0	0	0	0	0
Citigroup Global Markets, Inc.(KEXP)	6.06	7.95	0.00	2.63	0.00	0	0	0	0	0	0	0
Unknown(NFSC)	1.52	0.00	0.00	5.26	0.00	0	0	0	0	0	0	0