

October 2021

Non-S&P 500 Stocks
Summary

Total Non-Directed Orders	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
1,474	100.00	90.23	3.05	4.48	2.24

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)	713	44.93	51.24	46.67	5.78		2.50	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	415	26.15	28.07	24.44	3.47		62.50	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	188	11.85	13.54	15.56	0.58		0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	88	5.55	0.00	0.00	50.87		0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	49	3.09	3.46	4.44	0.58		0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	33	2.08	2.26	4.44	0.58		0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	32	2.02	0.00	0.00	18.50		0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	28	1.76	0.00	0.00	16.18		0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	28	1.76	1.43	4.44	0.00		17.50	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	7	0.44	0.00	0.00	0.00		17.50	0	0	0	0	0	0	0

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1,429	100.00	89.43	3.85	4.48	2.24

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)	679	42.89	48.90	48.28	5.34		36.59	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	353	22.30	25.51	27.59	0.49		24.39	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	255	16.11	19.56	6.90	0.49		0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	98	6.19	0.00	6.90	45.63		0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	67	4.23	0.00	0.00	32.52		0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	36	2.27	2.66	3.45	0.00		0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	35	2.21	2.43	6.90	0.00		0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	32	2.02	0.00	0.00	15.53		0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	19	1.20	0.94	0.00	0.00		17.07	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	9	0.57	0.00	0.00	0.00		21.95	0	0	0	0	0	0	0

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560	100.00	88.39	2.68	6.25	2.68

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)	241	38.87	45.45	53.33	3.19		31.25	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	159	25.65	28.89	33.33	1.06		62.50	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	104	16.77	19.60	6.67	6.38		0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	48	7.74	0.00	0.00	51.06		0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	19	3.06	0.00	0.00	20.21		0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	15	2.42	3.03	0.00	0.00		0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	15	2.42	0.00	0.00	15.96		0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	9	1.45	1.62	0.00	1.06		0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	1.29	1.41	6.67	0.00		0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	1	0.16	0.00	0.00	0.00		6.25	0	0	0	0	0	0	0

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1,153	100.00	89.94	3.99	4.94	1.13

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)	521	41.91	46.19	43.75	12.70		15.63	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	288	23.17	25.84	22.92	3.17		15.63	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	244	19.63	21.99	25.00	3.17		0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	49	3.94	0.00	2.08	38.10		0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	43	3.46	3.95	4.17	0.00		0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	29	2.33	0.00	0.00	23.02		0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	19	1.53	0.00	0.00	0.00		59.38	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	18	1.45	0.00	0.00	14.29		0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	15	1.21	1.45	0.00	0.00		0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	9	0.72	0.58	0.00	0.00		9.38	0	0	0	0	0	0	0

