

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)
CLEARPOOL EXECUTION SERVICES, (CPEM)													

Material Aspects:

July 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	0.04	37.88	40.76	21.32

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)
Credit Suisse Securities (USA) (FBCO)	37.30	0.00	36.03	36.44	41.26	0.0000	0.0000	234.9908	0.1848	-408.4589	-0.4668	-400.5024	-0.4122
Speedroute LLC (SPDR)	24.96	100.00	26.71	23.88	23.78	24.8320	28.3147	11,377.6583	8.9481	2,948.0434	3.3691	9,708.1102	9.9911
Convergex Execution Services, (ECUT)	11.61	0.00	11.32	11.93	11.53	0.0000	0.0000	2,742.1969	2.1566	1,754.6855	2.0053	2,397.0428	2.4669
ATM EXECUTION LLC (ATMC)	10.90	0.00	9.79	10.31	14.05	0.0000	0.0000	830.8824	0.6535	482.1040	0.5510	315.9252	0.3251
CBOE EDGX Exchange, Inc. (EDGX)	6.24	0.00	4.90	8.66	4.01	0.0000	0.0000	-1,140.7053	-0.8971	-2,629.7061	-3.0053	-2,224.2114	-2.2890
Maxim Group LLC (MAXM)	3.90	0.00	0.96	6.41	4.31	0.0000	0.0000	20.5520	0.0162	1,619.6156	1.8509	612.7810	0.6306
Citadel Derivatives Group LLC (CCMX)	2.90	0.00	6.67	0.84	0.14	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Bats Trading, Inc. (BYXX)	1.38	0.00	2.06	1.12	0.64	0.0000	0.0000	110.2158	0.0867	532.2151	0.6082	30.3339	0.0312
CLEARPOOL EXECUTION SERVICES, (CPEM)	0.66	0.00	1.32	0.34	0.08	0.0000	0.0000	112.8948	0.0888	2.0687	0.0024	-16.6928	-0.0172

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)
CODA (CODA)	0.13	0.00	0.18	0.06	0.19	0.0000	0.0000	2.0000	0.0016	34.9980	0.0400	60.7640	0.0625
Cboe BZX Exchange, Inc. (BATS)	0.01	0.00	0.02	0.01	0.02	0.0000	0.0000	0.0000	0.0000	-10.5000	-0.0120	0.0000	0.0000
NASDAQ Execution Services LLC (NQBX)	0.01	0.00	0.04	0.00	0.00	0.0000	0.0000	1.1600	0.0009	0.0000	0.0000	0.0000	0.0000
NYSE Arca (ARCA)	0.00	0.00	0.01	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

July 2020

Options

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	0.00	0.00	57.14	42.86

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 Derivatives Group LLC (CCMX)	85.71	0.00	0.00	75.00	100.00	0.0000	0.0000	0.0000	0.0000	-440.0000	-31.6547	-360.0000	-40.0000
Maxim Group LLC (MAXM)	9.52	0.00	0.00	16.67	0.00	0.0000	0.0000	0.0000	0.0000	-0.1200	-0.0086	0.0000	0.0000
SIG (SIG)	4.76	0.00	0.00	8.33	0.00	0.0000	0.0000	0.0000	0.0000	-15.0000	-1.0791	0.0000	0.0000

Material Aspects:

August 2020

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	0.17	30.39	24.79	44.65

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)
Credit Suisse Securities (USA) (FBCO)	44.48	0.00	43.58	31.85	52.28	0.0000	0.0000	-189.7350	-2.4833	-134.7420	-1.8858	-116.9484	-1.0955
ATM EXECUTION LLC (ATMC)	19.78	0.00	20.39	27.40	15.21	0.0000	0.0000	249.6322	3.2672	314.0808	4.3958	152.7412	1.4308
Speedroute LLC (SPDR)	16.38	100.00	8.38	22.95	17.87	2.0000	20.0000	92.3862	1.2092	-146.6845	-2.0530	385.2031	3.6084
Maxim Group LLC (MAXM)	8.74	0.00	12.57	2.40	9.70	0.0000	0.0000	-49.7562	-0.6512	-21.9564	-0.3073	-119.0892	-1.1156
Citadel Derivatives Group LLC (CCMX)	4.92	0.00	10.61	5.48	0.76	0.0000	0.0000	297.7858	3.8975	95.6644	1.3389	89.5631	0.8390
Convergex Execution Services, (ECUT)	3.06	0.00	3.63	0.68	3.99	0.0000	0.0000	-32.4678	-0.4249	-1.0800	-0.0151	-93.1188	-0.8723
Bats Trading, Inc. (BYXX)	2.46	0.00	0.28	9.25	0.19	0.0000	0.0000	2.0200	0.0264	-286.0569	-4.0036	-27.0000	-0.2529
NYSE Arca (ARCA)	0.08	0.00	0.28	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CODA (CODA)	0.08	0.00	0.28	0.00	0.00	0.0000	0.0000	-1.8000	-0.0236	0.0000	0.0000	0.0000	0.0000

Material Aspects:

August 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	0.50	38.54	24.73	36.23

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)
---------------------------------	-------------------------	-------------------	-----------------------------	---------------------------------	------------------	--	---	--	---	--	---	---	--

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)
Credit Suisse Securities (USA) (FBCO)	33.03	0.00	23.09	31.34	45.20	0.0000	0.0000	-655.1790	-0.7964	-613.1808	-1.5634	-876.0960	-0.9037
Speedroute LLC (SPDR)	27.99	78.26	31.12	32.10	21.15	50.9620	15.2668	4,448.6350	5.4076	1,237.1983	3.1544	5,641.8835	5.8193
ATM EXECUTION LLC (ATMC)	12.18	0.00	10.47	9.11	16.26	0.0000	0.0000	918.7515	1.1168	530.7986	1.3533	1,413.7080	1.4582
Convergex Execution Services, (ECUT)	12.16	2.17	18.55	9.06	7.60	-0.5400	-0.1618	-1,481.9704	-1.8014	-244.8500	-0.6243	-1,625.4344	-1.6766
Maxim Group LLC (MAXM)	4.62	19.57	5.16	1.72	5.82	-4.2000	-1.2582	-351.5148	-0.4273	-28.9740	-0.0739	-236.9862	-0.2444
Citadel Derivatives Group LLC (CCMX)	3.43	0.00	6.33	3.27	0.51	0.0000	0.0000	1,590.2981	1.9331	162.1793	0.4135	273.1653	0.2818
CBOE EDGX Exchange, Inc. (EDGX)	3.04	0.00	0.28	8.62	2.20	0.0000	0.0000	-5.2750	-0.0064	-275.7097	-0.7030	-962.1250	-0.9924
CLEARPOOL EXECUTION SERVICES, (CPEM)	1.80	0.00	3.23	1.33	0.63	0.0000	0.0000	131.9850	0.1604	93.1199	0.2374	1.2712	0.0013
Bats Trading, Inc. (BYXX)	1.33	0.00	1.36	2.87	0.27	0.0000	0.0000	1.8650	0.0023	-154.6406	-0.3943	-44.0775	-0.0455
NASDAQ Execution Services LLC (NQBX)	0.24	0.00	0.34	0.13	0.21	0.0000	0.0000	3.5328	0.0043	-0.2000	-0.0005	-0.7106	-0.0007
Cboe BZX Exchange, Inc. (BATS)	0.14	0.00	0.03	0.40	0.09	0.0000	0.0000	-13.7565	-0.0167	-105.3000	-0.2685	-54.2646	-0.0560
CODA (CODA)	0.02	0.00	0.03	0.00	0.03	0.0000	0.0000	-4.5000	-0.0055	0.0000	0.0000	-3.3600	-0.0035
NASDAQ OMX PHLX LLC (NQPX)	0.01	0.00	0.00	0.04	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

August 2020

Options

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	0.00	0.00	100.00	0.00

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)
SIG (SIG)	100.00	0.00	0.00	100.00	0.00	0.0000	0.0000	0.0000	0.0000	-0.0071	-0.0710	0.0000	0.0000

Material Aspects:

September 2020

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	0.00	0.00	0.00	100.00

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)
Maxim Group LLC (MAXM)	100.00	0.00	0.00	0.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-11.6400	-6.0000

Material Aspects:

September 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	0.00	0.00	0.00	100.00

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)
---------------------------------	-------------------------	-------------------	-----------------------------	---------------------------------	------------------	--	---	--	---	--	---	---	--

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)
Maxim Group LLC (MAXM)	100.00	0.00	0.00	0.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-480.7500	-6.0000

Material Aspects:

September 2020

Options

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
0.00	0.00	0.00	0.00	0.00

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)
---------------------------------	-------------------------	-------------------	-----------------------------	---------------------------------	------------------	--	---	--	---	--	---	---	--

Material Aspects: