

Popular Securities Report  
for the Quarter Ending June 30, 2020  
April 2020

Summary Statistics

Venues Receiving Significant Percentage of Total Non-Directed Orders

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	87.39
Marketable Limit Orders as Percentage of Non-Directed Orders	2.24
Non-Marketable Limit Orders as Percentage of Non-Directed Other Order as Percentage of Non-Directed Orders	10.22
	0.14

**Citadel Securities LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	56.45
Market Orders (%)	59.63
Marketable Limit Orders (%)	64.71
Non-Marketable Limit Orders(%)	35.24
Other Orders (%)	100.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Interactive Brokers LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	25.42
Market Orders (%)	29.50
Marketable Limit Orders (%)	5.88
Non-Marketable Limit Orders(%)	3.81
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

S&P 500  
Stocks

S&P 500  
Stocks

**NASDAQ Execution Services, LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	6.26
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	45.71
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**The Chicago Board Options Stock Exchange**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	6.00
Market Orders (%)	5.75
Marketable Limit Orders (%)	5.88
Non-Marketable Limit Orders(%)	7.62
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

S&P 500  
Stocks

**Instinet BlockCross**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	3.78
Market Orders (%)	4.19
Marketable Limit Orders (%)	11.76
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**VIRTU Americas LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	0.78
Market Orders (%)	0.31
Marketable Limit Orders (%)	5.88
Non-Marketable Limit Orders(%)	2.86
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

S&P 500  
Stocks

**Cboe EDGX US Equities Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.39
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	2.86
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**UBS Securities, LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.26
Market Orders (%)	0.16
Marketable Limit Orders (%)	5.88
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

S&P 500  
Stocks

**Cboe BZX US Equities Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.26
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	1.90
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**G1 Execution Services, LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.13
Market Orders (%)	0.16
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	84.18
Marketable Limit Orders as Percentage of Non-Directed Orders	5.15
Non-Marketable Limit Orders as Percentage of Non-Directed Orders	9.77
Other Orders as Percentage of Non-Directed Orders	0.91

**Citadel Securities LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	60.85
Market Orders (%)	64.15
Marketable Limit Orders (%)	55.95
Non-Marketable Limit Orders(%)	44.61
Other Orders (%)	58.33
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Interactive Brokers LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	18.50
Market Orders (%)	20.74
Marketable Limit Orders (%)	13.10
Non-Marketable Limit Orders(%)	8.33
Other Orders (%)	16.67
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**The Chicago Board Options Stock Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	11.61
Market Orders (%)	12.13
Marketable Limit Orders (%)	5.95
Non-Marketable Limit Orders(%)	10.29
Other Orders (%)	25.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**NASDAQ Execution Services, LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	3.76
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	26.47
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**Instinet BlockCross**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	2.99
Market Orders (%)	2.46
Marketable Limit Orders (%)	17.86
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Cboe EDGX US Equities Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.56
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	3.92
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000



Non  
S&P 500  
Stocks

**VIRTU Americas LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.56
Market Orders (%)	0.26
Marketable Limit Orders (%)	4.76
Non-Marketable Limit Orders(%)	0.49
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**G1 Execution Services, LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.42
Market Orders (%)	0.18
Marketable Limit Orders (%)	2.38
Non-Marketable Limit Orders(%)	0.98
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**Cboe BZX US Equities Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.35
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	2.45
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**New York Stock Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.21
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	1.47
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Option  
Contracts

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	44.00
Marketable Limit Orders as Percentage of Non-Directed Orders	12.00
Non-Marketable Limit Orders as Percentage of Non-Directed Orders	33.00
Other Orders as Percentage of Non-Directed Orders	11.00

**Citadel Securities LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	55.45
Market Orders (%)	38.64
Marketable Limit Orders (%)	83.33
Non-Marketable Limit Orders(%)	79.41
Other Orders (%)	18.18
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Cboe Options Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	16.83
Market Orders (%)	20.45
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	72.73
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Interactive Brokers LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	10.89
Market Orders (%)	25.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Citigroup Global Markets, Inc.**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	7.92
Market Orders (%)	9.09
Marketable Limit Orders (%)	8.33
Non-Marketable Limit Orders(%)	8.82
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Option  
Contracts

**Dash Financial Technologies LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	4.95
Market Orders (%)	2.27
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	11.76
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Susquehanna Capital Group**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	2.97
Market Orders (%)	4.55
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	9.09
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Option  
Contracts

**Morgan Stanley & Company LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	0.99
Market Orders (%)	0.00
Marketable Limit Orders (%)	8.33
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Popular Securities Report  
for the Quarter Ending June 30, 2020  
May 2020

Summary Statistics

Venues:

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	81.28
Marketable Limit Orders as Percentage of Non-Directed Orders	4.16
Non-Marketable Limit Orders as Percentage of Non-Directed Other Order as Percentage of Non-Directed Orders	12.00
	2.56

**Citadel Securities LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	91.82
Market Orders (%)	97.67
Marketable Limit Orders (%)	89.66
Non-Marketable Limit Orders(%)	64.60
Other Orders (%)	100.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**NASDAQ Execution Services, LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	5.80
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	34.51
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

S&P 500  
Stocks

S&P 500  
Stocks

#### Instinet BlockCross

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	1.34
Market Orders (%)	1.17
Marketable Limit Orders (%)	10.34
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

#### The Chicago Board Options Stock Exchange

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.89
Market Orders (%)	1.17
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000



S&P 500  
Stocks

**Cboe BZX US Equities Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.15
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.88
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	81.44
Marketable Limit Orders as Percentage of Non-Directed Orders	4.82
Non-Marketable Limit Orders as Percentage of Non-Directed Orders	12.61
Other Orders as Percentage of Non-Directed Orders	1.13

**Citadel Securities LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	92.27
Market Orders (%)	96.82
Marketable Limit Orders (%)	95.89
Non-Marketable Limit Orders(%)	73.49
Other Orders (%)	93.75
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**NASDAQ Execution Services, LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	4.25
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	22.15
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**The Chicago Board Options Stock Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	1.61
Market Orders (%)	1.63
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	1.68
Other Orders (%)	6.25
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Instinet BlockCross**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	1.35
Market Orders (%)	1.55
Marketable Limit Orders (%)	4.11
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**Cboe BZX US Equities Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	0.52
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	2.68
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Option  
Contracts

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	27.91
Marketable Limit Orders as Percentage of Non-Directed Orders	22.09
Non-Marketable Limit Orders as Percentage of Non-Directed Orders	40.70
Other Orders as Percentage of Non-Directed Orders	9.30

**Citadel Securities LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	82.02
Market Orders (%)	87.50
Marketable Limit Orders (%)	78.95
Non-Marketable Limit Orders(%)	86.84
Other Orders (%)	50.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Dash Financial Technologies LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	7.87
Market Orders (%)	4.17
Marketable Limit Orders (%)	15.79
Non-Marketable Limit Orders(%)	7.89
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Citigroup Global Markets, Inc.**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	5.62
Market Orders (%)	8.33
Marketable Limit Orders (%)	5.26
Non-Marketable Limit Orders(%)	5.26
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Susquehanna Capital Group**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	4.49
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	50.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Popular Securities Report  
for the Quarter Ending June 30, 2020  
June 2020

Summary Statistics

Venues:

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	84.47
Marketable Limit Orders as Percentage of Non-Directed Orders	5.03
Non-Marketable Limit Orders as Percentage of Non-Directed Other Order as Percentage of Non-Directed Orders	9.32
	1.18

**The Chicago Board Options Stock Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	78.02
Market Orders (%)	80.61
Marketable Limit Orders (%)	63.41
Non-Marketable Limit Orders(%)	65.93
Other Orders (%)	100.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Citadel Securities LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	14.42
Market Orders (%)	15.14
Marketable Limit Orders (%)	19.51
Non-Marketable Limit Orders(%)	8.79
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

S&P 500  
Stocks

S&P 500  
Stocks

**Instinet BlockCross**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	3.57
Market Orders (%)	3.23
Marketable Limit Orders (%)	17.07
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**NASDAQ Execution Services, LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	2.88
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	23.08
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000



S&P 500  
Stocks

**Citigroup Global Markets, Inc.**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	1.10
Market Orders (%)	1.02
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	2.20
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	80.78
Marketable Limit Orders as Percentage of Non-Directed Orders	4.63
Non-Marketable Limit Orders as Percentage of Non-Directed Orders	13.88
Other Orders as Percentage of Non-Directed Orders	0.71

#### The Chicago Board Options Stock Exchange

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	70.43
Market Orders (%)	77.96
Marketable Limit Orders (%)	63.01
Non-Marketable Limit Orders(%)	44.25
Other Orders (%)	88.89
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

#### Citadel Securities LLC

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	18.21
Market Orders (%)	18.42
Marketable Limit Orders (%)	16.44
Non-Marketable Limit Orders(%)	18.12
Other Orders (%)	11.11
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**NASDAQ Execution Services, LLC**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	5.50
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	27.18
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Citigroup Global Markets, Inc.**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	2.75
Market Orders (%)	1.72
Marketable Limit Orders (%)	1.37
Non-Marketable Limit Orders(%)	6.97
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Non  
S&P 500  
Stocks

**Instinet BlockCross**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	2.40
Market Orders (%)	1.91
Marketable Limit Orders (%)	19.18
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Cboe BZX US Equities Exchange**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	0.71
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	3.48
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

Option  
Contracts

Non-Directed Orders as Percentage of All Orders	100.00
Market Orders as Percentage of Non-Directed Orders	28.97
Marketable Limit Orders as Percentage of Non-Directed Orders	16.55
Non-Marketable Limit Orders as Percentage of Non-Directed Orders	44.14
Other Orders as Percentage of Non-Directed Orders	10.34

**Cboe Options Exchange**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	62.84
Market Orders (%)	76.19
Marketable Limit Orders (%)	54.17
Non-Marketable Limit Orders(%)	59.70
Other Orders (%)	53.33
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Citadel Securities LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	16.22
Market Orders (%)	16.67
Marketable Limit Orders (%)	20.83
Non-Marketable Limit Orders(%)	14.93
Other Orders (%)	13.33
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Citigroup Global Markets, Inc.**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	11.49
Market Orders (%)	4.76
Marketable Limit Orders (%)	20.83
Non-Marketable Limit Orders(%)	14.93
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Dash Financial Technologies LLC**

Types of Orders Routed to Venue:	
Non-Directed Orders (%)	6.08
Market Orders (%)	2.38
Marketable Limit Orders (%)	4.17
Non-Marketable Limit Orders(%)	10.45
Other Orders (%)	0.00
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

**Susquehanna Capital Group**

Types of Orders Routed to Venue:

Non-Directed Orders (%)	3.38
Market Orders (%)	0.00
Marketable Limit Orders (%)	0.00
Non-Marketable Limit Orders(%)	0.00
Other Orders (%)	33.33
Net Payment Paid/Received for Market Orders(USD)	0
Net Payment Paid/Received for Market Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Marketable Limit Orders (USD)	0
Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	0
Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	0.0000
Net Payment Paid/Received for Other Orders(USD)	0
Net Payment Paid/Received for Other Orders(cents per hundred shares)	0.0000

