

# LPL - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2020

July 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                                 | 21.88                                     | 0.17  | 1.66  | 76.29                                    |

### 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) |
|-----------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| UBS SECURITIES LLC (UBSS)         | 35.66                   | 33.00             | 34.95                       | 32.07                           | 36.49            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITADEL SECURITIES (CDRG)         | 26.92                   | 25.84             | 26.66                       | 23.80                           | 27.30            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| TWO SIGMA SECURITIES, LLC (SOHO)  | 13.90                   | 18.30             | 17.33                       | 19.89                           | 12.51            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| VIRTU Americas LLC (NITE)         | 12.74                   | 8.44              | 9.60                        | 10.51                           | 14.03            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| G1 Execution Services, LLC (ETMM) | 5.44                    | 4.84              | 6.66                        | 5.69                            | 5.60             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Vision Securities Inc. (VISN)     | 2.73                    | 4.31              | 2.40                        | 3.66                            | 2.26             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| GTS SECURITIES LLC (GTSM)         | 2.61                    | 5.27              | 2.40                        | 4.38                            | 1.81             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

### Material Aspects:

UBS SECURITIES LLC (UBSS):

For disclosure of material aspects of LPLs relationship with routing venues go to LPLs web site under Disclosures/Markets & Trading Disclosures/SEC 606 Report Disclosures/Material Aspects of Relationships with Routing Venues.

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## 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                                 | 36.39                                     | 1.20  | 2.30  | 60.12                                    |

#### 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) |
|-----------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| G1 Execution Services, LLC (ETMM) | 55.35                   | 60.14             | 25.19                       | 29.30                           | 54.06            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITADEL SECURITIES (CDRG)         | 19.86                   | 16.70             | 51.91                       | 25.94                           | 20.90            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| VIRTU Americas LLC (NITE)         | 14.32                   | 12.68             | 18.12                       | 30.20                           | 14.63            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| UBS SECURITIES LLC (UBSS)         | 7.68                    | 7.80              | 3.59                        | 10.42                           | 7.57             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| TWO SIGMA SECURITIES, LLC (SOHO)  | 2.13                    | 1.65              | 0.59                        | 2.50                            | 2.43             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| GTS SECURITIES LLC (GTSM)         | 0.53                    | 0.79              | 0.57                        | 1.20                            | 0.35             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Vision Securities Inc. (VISN)     | 0.13                    | 0.24              | 0.03                        | 0.44                            | 0.06             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

#### Material Aspects:

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## 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                                 | 44.34                                     | 8.31  | 36.83   | 10.52                                    |

#### 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 EXECUTION SERVICE (CITO)    | 48.45                   | 55.54             | 43.76                       | 41.39                           | 46.92            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITIGROUP GLOBAL MARKETS INC (ATDO) | 37.24                   | 31.69             | 39.37                       | 43.45                           | 37.28            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| SUSQUEHANNA INVESTMENT GROUP (SUS)  | 14.31                   | 12.77             | 16.87                       | 15.16                           | 15.80            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

#### Material Aspects:

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## 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                                 | 40.27                                     | 0.22  | 2.22  | 57.28                                    |

**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) |
|-----------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| UBS SECURITIES LLC (UBSS)         | 33.47                   | 30.74             | 26.77                       | 29.55                           | 35.52            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITADEL SECURITIES (CDRG)         | 29.57                   | 32.31             | 31.00                       | 29.40                           | 27.67            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| TWO SIGMA SECURITIES, LLC (SOHO)  | 14.67                   | 15.63             | 16.10                       | 16.34                           | 13.93            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| VIRTU Americas LLC (NITE)         | 12.99                   | 10.78             | 13.80                       | 15.25                           | 14.45            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| G1 Execution Services, LLC (ETMM) | 3.70                    | 3.08              | 2.30                        | 3.17                            | 4.17             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| GTS SECURITIES LLC (GTSM)         | 2.85                    | 4.01              | 5.64                        | 3.45                            | 2.01             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Vision Securities Inc. (VISN)     | 2.75                    | 3.45              | 4.39                        | 2.84                            | 2.25             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

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**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                                 | 53.32                                     | 0.66  | 2.54  | 43.48                                    |

### 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) |
|-----------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| G1 Execution Services, LLC (ETMM) | 54.91                   | 59.54             | 42.70                       | 29.70                           | 50.92            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITADEL SECURITIES (CDRG)         | 19.91                   | 18.85             | 24.03                       | 28.05                           | 20.67            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| VIRTU Americas LLC (NITE)         | 14.60                   | 11.86             | 20.30                       | 29.04                           | 17.01            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| UBS SECURITIES LLC (UBSS)         | 7.24                    | 6.82              | 8.50                        | 9.17                            | 7.61             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| TWO SIGMA SECURITIES, LLC (SOHO)  | 2.78                    | 2.29              | 3.26                        | 3.02                            | 3.36             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| GTS SECURITIES LLC (GTSM)         | 0.48                    | 0.53              | 1.18                        | 0.85                            | 0.39             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Vision Securities Inc. (VISN)     | 0.08                    | 0.11              | 0.03                        | 0.17                            | 0.04             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

### Material Aspects:

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## 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                                 | 40.11                                     | 9.54  | 40.99   | 9.36                                     |

#### 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 ATS (CITO)        | 46.12                   | 50.67             | 33.33                       | 44.41                           | 47.18            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITIGROUP GLOBAL MARKETS INC. (ATDO) | 40.28                   | 36.12             | 53.71                       | 40.08                           | 45.28            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Susquehanna Investment Group (SUS)   | 13.60                   | 13.21             | 12.96                       | 15.51                           | 7.54             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

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## 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                                 | 76.98                                     | 0.30  | 3.51  | 19.21                                    |

#### 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)     | 36.76                   | 36.92             | 39.99                       | 42.00                           | 35.10            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| UBS SECURITIES LLC (UBSS)         | 29.56                   | 29.62             | 30.88                       | 24.86                           | 30.14            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| TWO SIGMA SECURITIES, LLC (SOHO)  | 12.73                   | 12.92             | 9.32                        | 12.41                           | 12.12            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| VIRTU Americas LLC (NITE)         | 12.00                   | 11.48             | 12.87                       | 12.56                           | 13.94            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| G1 Execution Services, LLC (ETMM) | 3.78                    | 3.71              | 2.75                        | 3.20                            | 4.20             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| GTS SECURITIES LLC (GTSM)         | 2.77                    | 2.92              | 2.36                        | 2.55                            | 2.22             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Vision Securities Inc. (VISN)     | 2.40                    | 2.43              | 1.83                        | 2.42                            | 2.28             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

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TWO SIGMA SECURITIES, LLC (SOHO):

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VIRTU Americas LLC (NITE):

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G1 Execution Services, LLC (ETMM):

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GTS SECURITIES LLC (GTSM):

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Vision Securities Inc. (VISN):

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## September 2020

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### 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 |
|--|---|---|---|--|
|--|---|---|---|--|

| 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                                 | 81.22                                     | 1.51  | 4.08  | 13.20                                    |

#### 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) |
|-----------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| G1 Execution Services, LLC (ETMM) | 56.94                   | 61.46             | 56.09                       | 35.03                           | 35.97            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITADEL SECURITIES LLC (CDRG)     | 26.19                   | 23.31             | 35.82                       | 47.39                           | 36.28            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| UBS SECURITIES LLC (UBSS)         | 7.10                    | 6.59              | 2.93                        | 7.05                            | 10.74            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| VIRTU Americas LLC (NITE)         | 6.27                    | 5.32              | 3.70                        | 6.87                            | 12.21            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| TWO SIGMA SECURITIES, LLC (SOHO)  | 2.91                    | 2.75              | 1.16                        | 3.07                            | 4.03             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| GTS SECURITIES LLC (GTSM)         | 0.49                    | 0.47              | 0.19                        | 0.50                            | 0.66             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Vision Securities Inc. (VISN)     | 0.10                    | 0.10              | 0.11                        | 0.09                            | 0.11             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

#### Material Aspects:

G1 Execution Services, LLC (ETMM):

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CITADEL SECURITIES LLC (CDRG):

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Vision Securities Inc. (VISN):

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**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 |
|--|---|---|---|--|
| 100.00                                 | 45.04                                     | 8.12  | 33.93   | 12.91                                    |

### 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 ATS (CITO)        | 79.84                   | 81.03             | 84.22                       | 83.88                           | 62.26            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| Susquehanna Investment Group (SUS)   | 19.74                   | 18.97             | 15.78                       | 16.12                           | 34.43            | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |
| CITIGROUP GLOBAL MARKETS INC. (ATDO) | 0.42                    | 0.00              | 0.00                        | 0.00                            | 3.31             | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000   | 0.0000  | 0.0000  | 0.0000   |

### Material Aspects:

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