



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	70.07	15.11	9.31	5.50

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)	43.71	52.99	48.02	12.03	33.46	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	29.29	35.71	40.40	5.79	13.85	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	5.67	0.00	0.00	34.30	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	4.78	0.00	0.00	0.00	50.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	4.38	0.00	0.00	26.50	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	3.05	4.05	4.24	0.22	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2.80	3.81	2.54	0.89	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2.65	0.00	0.28	15.81	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.47	2.96	3.67	0.22	1.54	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.55	0.48	0.85	0.22	1.15	0	0	0	0	0	0	0	0

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Option Contracts  
Summary







