

November 2020

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
155	100	153	98.71	0	0	1	0.65	1	0.65

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)	84	50.3	83	54.25	0	0	1	7.69	0	0	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	49	29.34	48	31.37	0	0	0	0	1	100	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	12	7.19	0	0	0	0	12	92.31	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	11	6.59	11	7.19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	9	5.39	9	5.88	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2	1.2	2	1.31	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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246	100	244	99.19	1	0.41	1	0.41	0	0

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185	100	183	98.92	2	1.08	0	0	0	0

Venues

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Citadel Securities LLC(CDRG)	102	54.26	100	54.64	2	100	0	0	0	0	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	55	29.26	55	30.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	11	5.85	11	6.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	10	5.32	10	5.46	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	7	3.72	7	3.83	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLIX)	3	1.6	0	0	0	0	0	0	3	100	0	0	0	0	0	0	0	0

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220	100	218	99.09	0	0	2	0.91	0	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)	124	56.11	124	57.14	0	0	0	0	0	0	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	58	26.24	58	26.73	0	0	0	0	0	0	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	21	9.5	21	9.68	0	0	0	0	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	9	4.07	9	4.15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4	1.81	4	1.84	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.9	0	0	0	0	2	66.67	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	1	0.45	0	0	0	0	1	33.33	0	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	1	0.45	0	0	0	0	0	0	1	100	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	0.45	1	0.46	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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Option Contracts

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29	100	27	93.1	0	0	2	6.9	0	0

Venues

