

JANY - Held NMS Stocks and Options Order Routing Public Report

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1st Quarter, 2021

January 2021

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	88.37	4.34	6.36	0.92

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)	64.85	63.57	77.77	71.29	81.73	13,280.6400	0.1500	798.5600	0.1500	1,072.5700	0.1500	162.7500	0.1400
VIRTU Securities LLC. (NITE)	35.15	36.43	22.23	28.71	18.27	7,657.1925	0.1500	231.8385	0.1500	432.8325	0.1500	32.8095	0.1200

January 2021

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	61.63	29.64	8.00	0.74

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)	51.93	63.45	23.99	67.03	48.42	33,771.8800	0.1500	5,844.7700	0.1400	4,474.4900	0.1400	224.6400	0.1100
VIRTU Securities LLC. (NITE)	48.07	36.55	76.01	32.97	51.58	19,685.1350	0.1500	19,685.1400	0.1500	2,277.2430	0.1500	296.5995	0.1300

January 2021

Option Contracts

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	32.70	14.96	47.48	4.86

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)
Global Execution Brokers LP (SUF1)	76.63	88.32	72.21	74.79	29.54	1,967.1100	0.0835	2,400.5000	0.2722	10,228.2900	0.3530	384.2200	0.3281
Citadel Securities LLC. (CDRG)	23.37	11.68	27.79	25.21	70.46	2,262.7500	0.7259	2,511.7500	0.7403	7,215.7500	0.7389	1,041.7500	0.3730

February 2021

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	76.74	5.04	17.70	0.52

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 Securities LLC. (CDRG)	50.74	57.50	66.87	16.03	77.21	10,205.5700	0.1500	779.4800	0.1500	656.0300	0.1500	61.2300	0.1000
VIRTU Securities LLC. (NITE)	49.26	42.50	33.13	83.97	22.79	7,572.7485	0.1500	392.4795	0.1500	3,437.5350	0.1500	27.4705	0.1500

February 2021

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	73.30	16.52	9.05	1.14

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)	60.33	55.83	62.79	94.33	44.12	29,396.7800	0.1500	7,447.0700	0.1500	6,047.8700	0.1500	202.2600	0.0800
VIRTU Securities LLC. (NITE)	39.67	44.17	37.21	5.67	55.88	23,311.2060	0.1500	4,370.5140	0.1500	368.7175	0.1500	456.8580	0.1500

February 2021

Option Contracts

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	31.01	15.29	45.54	8.16

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)
Global Execution Brokers LP (SUF1)	83.68	87.92	82.52	87.53	48.31	1,480.7000	0.0736	2,673.4400	0.2869	10,697.2000	0.3635	935.5400	0.3215
Citadel Securities LLC. (CDRG)	16.32	12.08	17.48	12.47	51.69	2,045.2500	0.7394	1,463.2500	0.7413	3,041.2500	0.7251	1,159.5000	0.3724

March 2021

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	83.34	6.28	8.72	1.66

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)	54.58	51.76	79.01	68.20	32.25	8,657.7800	0.1500	995.6300	0.1500	1,193.0500	0.1500	48.3400	0.0700
VIRTU Securities LLC. (NITE)	45.42	48.24	20.99	31.80	67.75	8,098.2370	0.1500	265.6360	0.1500	556.7390	0.1500	173.9385	0.1200

March 2021

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	73.20	14.96	10.85	1.00

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)
Citadel Securities LLC. (CDRG)	56.56	53.51	67.49	63.18	44.33	25,426.6100	0.1500	6,348.5500	0.1500	4,375.0700	0.1500	125.4000	0.0700
VIRTU Securities LLC. (NITE)	43.44	46.49	32.51	36.82	55.67	22,174.6210	0.1500	3,164.0330	0.1500	2,568.6770	0.1500	346.5360	0.1400

March 2021

Option Contracts

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	32.85	16.84	42.68	7.62

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)
Global Execution Brokers LP (SUF1)	83.93	90.45	80.56	89.25	33.54	1,613.6500	0.0700	2,713.9700	0.2580	10,623.5700	0.3596	608.9700	0.3071
Citadel Securities LLC. (CDRG)	16.07	9.55	19.44	10.75	66.46	1,797.0000	0.7389	1,879.5000	0.7403	2,556.7500	0.7186	1,470.0000	0.3740