

JANY - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2021

April 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	86.93	4.93	7.36	0.79

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)	51.98	50.57	65.85	58.48	59.11	6,187.4700	0.1500	456.4500	0.1500	605.4000	0.1500	25.8800	0.0590
VIRTU Securities LLC. (NITE)	48.02	49.43	34.15	41.52	40.89	6,065.6500	0.1504	238.4300	0.1510	430.4400	0.1502	33.0900	0.1091

April 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	72.31	15.18	11.57	0.94

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)	55.87	51.13	73.00	63.42	50.71	18,312.7000	0.1495	5,215.9300	0.1421	3,439.1200	0.1415	108.3600	0.0683
VIRTU Securities LLC. (NITE)	44.13	48.87	27.00	36.58	49.29	17,524.2100	0.1496	1,993.8200	0.1467	2,089.4300	0.1490	214.9300	0.1393

April 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	33.43	15.95	43.56	7.06

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)	84.43	92.34	75.77	86.95	50.93	1,522.3500	0.0732	2,398.4000	0.2946	9,092.2000	0.3564	761.3200	0.3146
Citadel Securities LLC. (CDRG)	15.57	7.66	24.23	13.05	49.07	1,278.0000	0.7413	1,935.0000	0.7431	2,744.2500	0.7165	861.0000	0.3692

May 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	88.58	4.87	5.86	0.69

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)	48.97	47.15	65.93	60.31	66.35	6,660.5500	0.1500	511.5500	0.1500	564.0800	0.1500	69.4200	0.1435
VIRTU Securities LLC. (NITE)	42.22	43.65	27.91	34.42	26.78	6,198.0200	0.1507	218.2200	0.1511	322.3600	0.1502	25.7100	0.1317
GTS Securities LLC. (FDSA)	8.81	9.20	6.17	5.27	6.87	1,299.8700	0.1500	47.8500	0.1500	49.2400	0.1500	7.5200	0.1500

May 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	76.18	12.85	10.19	0.78

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)	52.96	49.05	71.28	60.78	30.45	17,871.4100	0.1490	4,373.9700	0.1487	2,740.2600	0.1379	51.4900	0.0672
VIRTU Securities LLC. (NITE)	38.90	41.86	23.16	34.54	65.76	15,354.8600	0.1500	1,445.4100	0.1512	1,694.2000	0.1500	237.6300	0.1436
GTS Securities LLC. (FDSA)	8.15	9.09	5.55	4.69	3.79	3,334.4800	0.1500	343.5800	0.1500	229.8300	0.1500	14.3200	0.1500

May 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	15.12	16.46	49.86	18.56

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)	86.40	75.07	83.65	88.53	92.36	1,347.0900	0.2076	1,661.1000	0.2111	8,515.0900	0.3376	354.6800	0.0362
Citadel Securities LLC. (CDRG)	13.60	24.93	16.35	11.47	7.64	1,601.2500	0.7430	1,135.5000	0.7383	2,395.5000	0.7332	303.0000	0.3736

June 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	85.71	4.20	9.20	0.89

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)	52.04	48.98	71.09	70.63	64.85	6,549.5500	0.1500	465.5500	0.1500	1,014.3100	0.1500	52.9500	0.0887
VIRTU Securities LLC. (NITE)	38.94	41.89	19.51	21.24	29.60	5,641.2600	0.1510	127.9700	0.1502	306.1400	0.1505	24.9200	0.0914
GTS Securities LLC. (FDSA)	9.02	9.13	9.39	8.13	5.56	1,221.1500	0.1500	61.5200	0.1500	116.7000	0.1500	7.6800	0.1500

June 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	72.73	14.02	11.89	1.36

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 LLC. (CDRG)	53.23	49.03	66.99	62.94	50.99	18,021.5400	0.1486	4,765.1300	0.1491	3,648.8700	0.1434	212.4000	0.0902
VIRTU Securities LLC. (NITE)	39.68	42.92	28.10	33.02	44.09	15,922.5100	0.1499	1,969.3700	0.1469	2,004.5500	0.1502	280.6600	0.1378
GTS Securities LLC. (FDSA)	7.09	8.05	4.91	4.04	4.92	2,987.6300	0.1500	351.3400	0.1500	245.2500	0.1500	34.0900	0.1500

June 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	16.36	20.49	42.42	20.73

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)	86.41	70.39	73.84	94.42	95.08	1,815.6700	0.2131	2,599.1000	0.2322	9,748.0500	0.3291	351.1200	0.0241
Citadel Securities LLC. (CDRG)	13.59	29.61	26.16	5.58	4.92	2,654.2500	0.7408	2,958.7500	0.7460	1,260.0000	0.7192	282.0000	0.3740