

January 2022

Non-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
27,620	100.00	22,210	80.41	1,115	4.04	3,811	13.80	484	1.75

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)	11,446	30.02	9,523	43.54	409	36.49	1,260	16.26	254	3.44	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	7,072	18.55	5,971	27.30	306	27.30	592	7.64	203	2.75	0	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	6,725	17.64	0	0.00	0	0.00	0	0.00	6,725	91.04	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	5,362	14.06	4,668	21.34	211	18.82	483	6.23	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2,023	5.31	0	0.00	42	3.75	1,981	25.56	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1,425	3.74	0	0.00	42	3.75	1,383	17.85	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1,307	3.43	1,096	5.01	50	4.46	161	2.08	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	973	2.55	0	0.00	25	2.23	948	12.23	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	739	1.94	0	0.00	0	0.00	739	9.54	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	420	1.10	363	1.66	19	1.69	38	0.49	0	0.00	0	0	0	0	0	0	0	0

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Option Contracts

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
277	100.00	194	70.04	22	7.94	61	22.02	0	0.00

Venues

