VANDERBILT SECURITIES, LLC - Held NMS Stocks and Options Order Routing Public Report

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1st Quarter, 2021

January 2021

S&P 500 Stocks

Period: January

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
2,000	100.00	1,700	85.00	100	5.00	200	10.00	0	0.00

Venue - Non-Directed Order	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)	1,100	55.00	935	55.00	55	55.00	110	55.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	597	29.85	509	29.94	29	29.50	59	29.50	0	0.00	0.00	20.85	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	303	15.15	256	15.06	16	16.00	31	15.50	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1	0.05	0	0.00	0	0.00	1	0.50	0	0.00	0.00	0.05	1.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	99	4.95	81	4.76	5	5.00	13	6.50	0	0.00	0.00	4.95	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	100	5.00	85	5.00	5	5.00	10	5.00	0	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00

Non-S&P 500 Stocks

Period: January

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
8,100	100.00	6,500	80.25	400	4.94	1,200	14.81	0	0.00

Venue - Non-Directed Order	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)	1,700	20.99	1,400	21.54	85	21.25	215	17.92	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	1,600	19.75	1,300	20.00	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	1,200	14.81	900	13.85	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	1,100	13.58	900	13.85	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1,000	12.35	800	12.31	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	800	9.88	700	10.77	40	10.00	60	5.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

February 2021

S&P 500 Stocks

Period: February

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
2,000	100.00	1,800	90.00	100	5.00	100	5.00	0	0.00

Venue - Non-Directed Order	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)	1,100	55.00	990	55.00	55	55.00	55	55.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	597	29.85	537	29.83	29	29.50	31	31.00	0	0.00	0.00	29.85	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	303	15.15	273	15.17	16	16.00	14	14.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1	0.05	0	0.00	0	0.00	1	1.00	0	0.00	0.00	0.05	1.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	99	4.95	81	4.50	5	5.00	13	13.00	0	0.00	0.00	4.95	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	100	5.00	90	5.00	5	5.00	5	5.00	0	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00

Non-S&P 500 Stocks

Period: February

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
8,100	100.00	6,600	81.48	400	4.94	1,100	13.58	0	0.00

Venue - Non-Directed Order	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)	1,700	20.99	1,400	21.21	85	21.25	215	19.55	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	1,600	19.75	1,300	19.70	80	20.00	220	20.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	1,200	14.81	900	13.64	80	20.00	220	20.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	1,100	13.58	900	13.64	80	20.00	120	10.91	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1,000	12.35	800	12.12	80	20.00	120	10.91	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	800	9.88	700	10.61	40	10.00	60	5.45	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

March 2021

S&P 500 Stocks

Period: March

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
2,000	100.00	1,800	90.00	100	5.00	100	5.00	0	0.00

Venue - Non-Directed Order	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)	1,100	55.00	990	55.00	55	55.00	55	55.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	597	29.85	537	29.83	29	29.50	31	31.00	0	0.00	0.00	29.85	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	303	15.15	273	15.17	16	16.00	14	14.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1	0.05	0	0.00	0	0.00	1	1.00	0	0.00	0.00	0.05	1.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	99	4.95	81	4.50	5	5.00	13	13.00	0	0.00	0.00	4.95	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	100	5.00	90	5.00	5	5.00	5	5.00	0	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00

Non-S&P 500 Stocks

Period: March

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
8,100	100.00	6,500	80.25	400	4.94	1,200	14.81	0	0.00

Venue - Non-Directed Order	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)	1,700	20.99	1,400	21.54	85	21.25	215	17.92	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	1,600	19.75	1,300	20.00	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	1,200	14.81	900	13.85	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	1,100	13.58	900	13.85	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1,000	12.35	800	12.31	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	800	9.88	700	10.77	40	10.00	60	5.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

April 2021

S&P 500 Stocks

Period: April

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
2,000	100.00	1,700	85.00	100	5.00	200	10.00	0	0.00

Venue - Non-Directed Order	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)	1,100	55.00	935	55.00	55	55.00	110	55.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	597	29.85	509	29.94	29	29.50	59	29.50	0	0.00	0.00	20.85	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	303	15.15	256	15.06	16	16.00	31	15.50	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1	0.05	0	0.00	0	0.00	1	0.50	0	0.00	0.00	0.05	1.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	99	4.95	81	4.76	5	5.00	13	6.50	0	0.00	0.00	4.95	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	100	5.00	85	5.00	5	5.00	10	5.00	0	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00

Non-S&P 500 Stocks

Period: April

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
8,100	100.00	6,500	80.25	400	4.94	1,200	14.81	0	0.00

Venue - Non-Directed Order	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)	1,700	20.99	1,400	21.54	85	21.25	215	17.92	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	1,600	19.75	1,300	20.00	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	1,200	14.81	900	13.85	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	1,100	13.58	900	13.85	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1,000	12.35	800	12.31	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	800	9.88	700	10.77	40	10.00	60	5.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

May 2021

S&P 500 Stocks

Period: May

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
2,000	100.00	1,700	85.00	100	5.00	200	10.00	0	0.00

Venue - Non-Directed Order	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)	1,100	55.00	935	55.00	55	55.00	110	55.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	597	29.85	509	29.94	29	29.50	59	29.50	0	0.00	0.00	20.85	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	303	15.15	256	15.06	16	16.00	31	15.50	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1	0.05	0	0.00	0	0.00	1	0.50	0	0.00	0.00	0.05	1.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	99	4.95	81	4.76	5	5.00	13	6.50	0	0.00	0.00	4.95	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	100	5.00	85	5.00	5	5.00	10	5.00	0	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00

Non-S&P 500 Stocks

Period: May

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
8,100	100.00	6,500	80.25	400	4.94	1,200	14.81	0	0.00

Venue - Non-Directed Order	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)	1,700	20.99	1,400	21.54	85	21.25	215	17.92	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	1,600	19.75	1,300	20.00	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	1,200	14.81	900	13.85	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	1,100	13.58	900	13.85	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1,000	12.35	800	12.31	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	800	9.88	700	10.77	40	10.00	60	5.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

June 2021

S&P 500 Stocks

Period: June

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
2,000	100.00	1,700	85.00	100	5.00	200	10.00	0	0.00

Venue - Non-Directed Order	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)	1,100	55.00	935	55.00	55	55.00	110	55.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	597	29.85	509	29.94	29	29.50	59	29.50	0	0.00	0.00	20.85	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	303	15.15	256	15.06	16	16.00	31	15.50	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1	0.05	0	0.00	0	0.00	1	0.50	0	0.00	0.00	0.05	1.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	99	4.95	81	4.76	5	5.00	13	6.50	0	0.00	0.00	4.95	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	100	5.00	85	5.00	5	5.00	10	5.00	0	0.00	0.00	5.00	0.00	0.00	0.00	0.00	0.00

Non-S&P 500 Stocks

Period: June

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
8,100	100.00	6,500	80.25	400	4.94	1,200	14.81	0	0.00

Venue - Non-Directed Order	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)	1,700	20.99	1,400	21.54	85	21.25	215	17.92	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna International Group, LLP (SUSQ)	1,600	19.75	1,300	20.00	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC (WEXX)	1,200	14.81	900	13.85	80	20.00	220	18.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Virtu Americas, LLC (VIRT)	1,100	13.58	900	13.85	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G1 Execution Services, LLC (ETMM)	1,000	12.35	800	12.31	80	20.00	120	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
NASDAQ Execution Services, LLC (NQEX)	800	9.88	700	10.77	40	10.00	60	5.00	0	0.00	0.00	0.00	0.00	0.00	0.00