

VLOX - Held NMS Stocks and Options Order Routing Public Report

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1st Quarter, 2024

January 2024

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	28.52	14.46	54.33	2.69

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	87.97	57.82	100.00	100.00	100.00	63.26	10.0002	173.97	9.4689	576.14	24.4092	75.13	14.5977
Dash/IMC Financial Markets	12.03	42.18	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

January 2024

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
82.82	3.31	28.68	66.18	1.83

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)
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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	98.77	97.45	99.05	98.70	99.00	727.72	6.3999	9,588.22	3.7805	20,630.39	9.3223	26.73	12.0059
Dash/IMC Financial Markets	0.87	2.55	0.61	0.90	0.89	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Speedroute, LLC	0.36	0.00	0.34	0.39	0.11	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

January 2024

Options

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	1.09	15.56	82.98	0.37

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)
Dash/IMC Financial Markets	99.63	100.00	100.00	100.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe BZX Exchange, Inc.	0.14	0.00	0.00	0.00	36.71	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe Exchange, Inc.	0.12	0.00	0.00	0.00	31.65	0.00	0.0000	0.00	0.0000	0.00	0.0000	-0.26	-5.2500
NYSE ARCA OPTIONS	0.12	0.00	0.00	0.00	31.65	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

February 2024

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	15.44	16.75	65.02	2.79

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	77.37	59.94	83.93	79.59	82.65	35.28	9.9470	67.34	8.6786	368.64	24.4732	8.95	11.0371
Dash/IMC Financial Markets	15.16	39.72	8.76	11.11	12.07	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Speedroute, LLC	7.47	0.34	7.31	9.30	5.27	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

February 2024

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
88.98	4.76	21.39	71.27	2.58

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	74.63	54.19	74.14	76.10	75.59	555.32	6.4947	7,407.29	3.5514	14,768.45	8.2119	18.54	9.0448
Dash/IMC Financial Markets	17.37	34.21	17.69	16.10	18.49	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Speedroute, LLC	8.01	11.60	8.17	7.79	5.92	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

February 2024

Options

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	2.07	14.46	83.42	0.04

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)
Dash/IMC Financial Markets	99.95	100.00	99.93	100.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
NYSE ARCA OPTIONS	0.01	0.00	0.00	0.00	22.73	0.00	0.0000	0.00	0.0000	0.00	0.0000	36.50	13.2727
Cboe BZX Exchange, Inc.	0.01	0.00	0.00	0.00	18.18	0.00	0.0000	0.00	0.0000	0.00	0.0000	11.00	7.1895
Cboe Exchange, Inc.	0.01	0.00	0.01	0.00	9.09	0.00	0.0000	0.00	0.0000	0.00	0.0000	-6.56	-5.2500
The NASDAQ Options Market LLC	0.01	0.00	0.00	0.00	13.64	0.00	0.0000	0.00	0.0000	0.00	0.0000	-11.34	-54.0000
Nasdaq BX, Inc.	0.00	0.00	0.00	0.00	9.09	0.00	0.0000	0.00	0.0000	0.00	0.0000	-8.10	-45.0000
MIAX PEARL, LLC	0.00	0.00	0.00	0.00	9.09	0.00	0.0000	0.00	0.0000	0.00	0.0000	-33.39	-53.0000
Cboe EDGX Exchange, Inc.	0.00	0.00	0.01	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq GEMX, LLC	0.00	0.00	0.01	0.00	0.00	0.00	0.0000	-13.34	-46.0000	0.00	0.0000	0.00	0.0000
Cboe C2 Exchange, Inc.	0.00	0.00	0.00	0.00	4.55	0.00	0.0000	0.00	0.0000	0.00	0.0000	-30.72	-48.0000

March 2024

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	19.90	16.52	61.50	2.08

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)
Speedroute, LLC	45.70	1.62	61.58	56.10	33.73	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Dash/IMC Financial Markets	40.61	30.07	38.29	43.82	65.24	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
CITADEL SECURITIES LLC	13.69	68.31	0.13	0.09	1.03	40.51	9.9717	0.45	10.0446	6.11	27.9762	2.59	9.9923

March 2024

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
87.78	9.18	21.39	66.05	3.38

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)
Dash/IMC Financial Markets	62.09	37.30	65.45	63.65	77.79	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Speedroute, LLC	31.87	12.72	33.06	34.67	21.61	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
CITADEL SECURITIES LLC	6.04	49.98	1.50	1.68	0.60	2,070.91	9.8703	845.28	5.2762	1,695.50	14.6978	0.08	21.6216

March 2024

Options

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	2.44	14.23	83.05	0.27

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)
Dash/IMC Financial Markets	99.70	100.00	99.83	100.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe BZX Exchange, Inc.	0.09	0.00	0.00	0.00	33.33	0.00	0.0000	0.00	0.0000	0.00	0.0000	591.00	46.5354
NYSE ARCA OPTIONS	0.07	0.00	0.00	0.00	27.59	0.00	0.0000	0.00	0.0000	0.00	0.0000	868.80	58.7424
Cboe Exchange, Inc.	0.04	0.00	0.04	0.00	13.41	0.00	0.0000	-46.46	-5.2500	0.00	0.0000	-35.80	-5.2500
The NASDAQ Options Market LLC	0.04	0.00	0.00	0.00	13.79	0.00	0.0000	0.00	0.0000	0.00	0.0000	653.25	75.0000
BOX Exchange LLC	0.02	0.00	0.05	0.00	4.60	0.00	0.0000	-38.80	-3.0078	0.00	0.0000	-6.95	-4.8601
Miami International Securities Exchange, LLC	0.01	0.00	0.02	0.00	1.53	0.00	0.0000	0.00	0.0000	0.00	0.0000	-70.35	-5.0000
Cboe EDGX Exchange, Inc.	0.01	0.00	0.02	0.00	1.15	0.00	0.0000	0.00	0.0000	0.00	0.0000	-9.88	-4.0000
Nasdaq BX, Inc.	0.00	0.00	0.00	0.00	1.53	0.00	0.0000	0.00	0.0000	0.00	0.0000	-199.55	-43.4749
Nasdaq PHLX LLC	0.00	0.00	0.00	0.00	1.15	0.00	0.0000	0.00	0.0000	0.00	0.0000	-8.85	-5.0000