

MIDWESTERN SECURITIES TRADING - 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	99.72	0.13	0.09	0.06

Venues

Venue - Non-directed Order Flow	Non-Directed 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)	69.23	69.48	50.00	6.25	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	13.29	13.36	0.00	0.00	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	12.14	12.09	25.00	6.25	100.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2.63	2.65	0.00	0.00	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1.89	1.90	0.00	0.00	0.00	0	0	0	0	0	0	0

JANE STREET CAPITAL, LLC(JNST)	11.55	11.74	8.33	0.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2.36	2.37	4.17	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.20	1.13	8.33	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.15	1.18	0.00	0.00	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.67	0.05	4.17	60.00	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.24	0.00	0.00	0.00	83.33	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.24	0.00	0.00	25.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.10	0.00	0.00	10.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

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
0	0	0	0	0

JANE STREET CAPITAL, LLC(JNST)	11.18	11.57	11.76	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5.71	5.91	0.00	2.50	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3.89	4.09	0.00	0.00	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	3.06	0.00	29.41	80.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3.06	3.13	5.88	0.00	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.58	0.00	11.76	12.50	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.08	0.00	0.00	2.50	0.00	0	0	0	0	0	0	0	0

Material Aspects:

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	94.45	2.89	2.54	0.12

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)	49.89	53.49	32.00	9.84	0.00	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	23.56	25.21	12.00	4.92	100.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	10.84	11.75	4.00	1.64	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3.32	3.67	0.00	0.00	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	3.10	0.00	8.00	42.62	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.88	3.06	4.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2.54	2.82	0.00	0.00	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2.32	0.00	20.00	26.23	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	1.11	0.00	12.00	11.48	0.00	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	0.22	0.00	8.00	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

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)	46.50	50.36	45.45	5.98	0.00	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	23.68	25.58	9.09	3.42	100.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	12.64	13.78	9.09	0.85	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4.91	5.26	9.09	0.85	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	4.19	0.00	0.00	49.57	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	3.32	0.00	9.09	38.46	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2.82	2.95	18.18	0.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1.88	2.07	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.07	0.00	0.00	0.85	0.00	0	0	0	0	0	0	0	0

Material Aspects:

March 2021
