

MIDWESTERN SECURITIES TRADING - Held NMS Stocks and Options Order Routing Public Report

Generated on Fri Jul 08 2022 08:59:10 GMT-4 EDT

2nd Quarter, 2022

April 2022

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	99.24	0.38	0.08	0.29

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)	35.61	35.76	22.22	0	28.57	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	23.54	23.54	0	0	71.43	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	21.87	22.02	11.11	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16.76	16.91	0	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.26	1.27	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.5	0.51	0	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.25	0	44.44	40	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.17	0	22.22	40	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.04	0	0	20	0	0	0	0	0	0	0	0	0

Material Aspects:

April 2022

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	92.41	5.73	1.86	0

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)	36.06	38.24	28.92	1.52	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	21.49	22.4	21.69	3.03	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	19.27	20.31	15.66	3.03	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16.05	16.8	16.87	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2.28	0	2.41	48.48	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.61	1.72	1.2	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	1.01	0	6.02	15.15	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.87	0	0	19.7	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.54	0	6.02	4.55	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.47	0.52	0	0	0	0	0	0	0	0	0	0	0

Material Aspects:

April 2022

Option Contracts

Summary

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	99.35	0.22	0.4	0.03

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)	34.7	35.23	25	2.08	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	23.91	24.21	25	4.17	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	20.97	21.23	12.5	4.17	50	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	17.61	17.83	25	2.08	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.04	1.06	0	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1.01	0	12.5	66.67	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.43	0.44	0	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.28	0	0	18.75	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX) Members	0.03	0	0	0	50	0	0	0	0	0	0	0	0
Exchange(MEMX)	0.03	0	0	2.08	0	0	0	0	0	0	0	0	0

Material Aspects:

June 2022

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	97.04	1.64	1.32	0

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)	33.9	35.58	23.08	1.41	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	23.96	25.02	23.08	1.41	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18.23	19.05	19.23	0	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	18.17	18.99	19.23	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2.62	0	3.85	59.15	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.16	1.23	0	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	0.98	0	3.85	21.13	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.37	0	7.69	5.63	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.3	0	0	7.04	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	0.12	0	0	2.82	0	0	0	0	0	0	0	0	0

Material Aspects:

June 2022

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

