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

Generated on Thu Oct 06 2022 06:39:20 GMT-4 EDT

3rd Quarter, 2022

July 2022

S&P 500 Stocks

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
100	99.62	0.25	0.13	0

Venues

									Net Payment		Net Payment		Net Payment Paid/Received
							Net Payment	Net Payment	Paid/Received for	Net Payment		Net Payment	for Other
							Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	-	Paid/Received	Orders(cents
Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable		Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable		for Other	per hundred
Order Flow		Market Orders(%)				-	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)		shares)
Citadel Securities						· · · · · · · · · · · · · · · · · · ·	, , , , , , , , , , , , , , , , , , ,		,	. ,	· · · · · · · · · · · · · · · · · · ·	, ,	, í
LLC(CDRG)	36.5	36.97	50	7.41	0	0) () C	0		0) (o o
G1 Execution Services,													
LLC(ETMM)	21.33	21.62	25	3.7	0	0) (o c	0	(0 0) (o o
VIRTU Americas,													
LLC(NITE)	19.96	20.29	25	0	0	0) () c	0	0	0 0) (0 0
Jane Street Capital,													
LLC(JNST)	19.03	19.4	0	0	0	0) (0 0	0	(0) (0 0
Two Sigma Securities,													
LLC(SOHO)	1.18	1.2	0	0	0	0) (0 0	0	(0 0) (0 0
New York Stock													
Exchange(NYSE)	1.12	0	0	66.67	0	0) (0 0	0	(0 0) (0 0
UBS Securities,													
LLC(UBSS)	0.5	0.51	0	0	0	0) () C	0	(0 0) (0 0
NASDAQ Execution													
Services, LLC(NSDQ)	0.31	0	0	18.52	0	0	() C	0	(0 0) (0 0
Cboe EDGX US Equities													
Exchange(EDGX)	0.06	0	0	3.7	0	0) (0 0	0	(0 0) (0 0

Material Aspects:

July 2022

Non S&P 500 Stocks

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
100	93.36	5.21	1.42	0

Venues

													Net Payment
									Net Payment		Net Payment		Paid/Received
							Net Payment	Net Payment	Paid/Received for	Net Payment	Paid/Received for	Net Payment	for Other
						Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Paid/Received	Orders(cents
Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	for Other	per hundred
Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)
Citadel Securities													
LLC(CDRG)	33.76	34.56	37.5	0	0	0	0	C) (0	0	C	0
G1 Execution Services,													
LLC(ETMM)	25.76	26.43	27.5	0	0	0	0	C) (0	0	C	0
VIRTU Americas,													
LLC(NITE)	20.71	20.84	27.5	4.55	0	0	0	C) (0	0	C	0
Jane Street Capital,													
LLC(JNST)	16.35	17.28	7.5	0	0	0	0	C	0 0	0	0	C	0 0
New York Stock													
Exchange(NYSE)	1.53	0	0	59.09	0	0	0	C	00	0	0	C	0
Two Sigma Securities,													
LLC(SOHO)	0.59	0.64	0	0	0	0	0	C	0 0	0	0	C	0 0
NYSE Arca(ARCA)	0.24	0	0	9.09	0	0	0	C	0 0	0	0	C	0
Cboe EDGX US Equities													
Exchange(EDGX)	0.24	. 0	0	9.09	0	0	0	C	0 0	0	0	C	0 0
NASDAQ Execution													
Services, LLC(NSDQ)	0.24	0	0	9.09	0	0	0	C	0 0	0	0	C	0 0
UBS Securities,													
LLC(UBSS)	0.24	0.25	0	0	0	0	0	0) (0	0	C) 0

Material Aspects:

July 2022

Option Contracts

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
0	0	0	0	0

Venues

													Net Payment
									Net Payment		Net Payment		Paid/Received
							Net Payment	Net Payment	Paid/Received for	Net Payment	Paid/Received for	Net Payment	for Other
						Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Paid/Received	Orders(cents
Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	for Other	per hundred
Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)

Material Aspects:

August 2022

S&P 500 Stocks

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
100	98.05	0.69	1.27	0

Venues

ſ														Net Payment
										Net Payment		Net Payment		Paid/Received
								Net Payment	Net Payment	Paid/Received for	Net Payment	Paid/Received for	Net Payment	for Other
							Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Paid/Received	Orders(cents
	Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	for Other	per hundred
	Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)

Citadel Securities												Ι	
LLC(CDRG)	30.44	36.04	61.54	1.05		0	0		0	0			
	30.44	30.04	01.54	1.85	0	0	0	0	0	0	L C		0
G1 Execution Services,													
LLC(ETMM)	20.44	24.31	7.69	1.85	0	0	0	0	0	0	C) C	0
VIRTU Americas,													
LLC(NITE)	20.36	24.21	30.77	1.06	0	0	0	0	0	0	C) C	0
New York Stock													
Exchange(NYSE)	11.91	0	0	70.9	0	0	0	0	0	0	C) C	0
Jane Street Capital,													
LLC(JNST)	11.2	13.5	0	0.26	0	0	0	0	0	0	C) C	0
NASDAQ Execution													
Services, LLC(NSDQ)	3.69	0	0	21.96	0	0	0	0	0	0	C) C	0
Two Sigma Securities,													
LLC(SOHO)	1.02	1.24	0	0	0	0	0	0	0	0	C) C	0
UBS Securities,													
LLC(UBSS)	0.58	0.7	0	0	0	0	0	0	0	0	C) C	0
Cboe EDGX US Equities													
Exchange(EDGX)	0.22	0	0	1.32	0	0	0	0	0	0	c) c	0
Members													
Exchange(MEMX)	0.13	0	0	0.79	0	0	0	0	0	0	C) C	0

Material Aspects:

August 2022

Non S&P 500 Stocks

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
100	94.52	4.44	1.04	0

Venues

Vendes													
													Net Payment
									Net Payment		Net Payment		Paid/Received
							Net Payment	Net Payment	Paid/Received for	Net Payment	Paid/Received for	Net Payment	for Other
						Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Paid/Received	Orders(cents
Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	for Other	per hundred
Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)
Citadel Securities													
LLC(CDRG)	34.12	35.16	33.33	13.04	0	0	C	0 0	0	C	0	C	0
G1 Execution Services,													
LLC(ETMM)	27.55	28.57	33.33	0	0	0	C	0 0	0	C	0	C	0
VIRTU Americas,													
LLC(NITE)	22.08	22.98	25	0	0	0	C	0 0	0	C	0 0	C	0

Jane Street Capital,													
LLC(JNST)	11.13	11.89	6.25	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	2.01	0	0	47.83	0	0	0	0	0	0	0	0	0
NASDAQ Execution													
Services, LLC(NSDQ)	1.19	0	0	28.26	0	0	0	0	0	0	0	0	0
Two Sigma Securities,													
LLC(SOHO)	1.19	1.2	2.08	0	0	0	0	0	0	0	0	0	0
Members													
Exchange(MEMX)	0.27	0	0	6.52	0	0	0	0	0	0	0	0	0
UBS Securities,													
LLC(UBSS)	0.27	0.2	0	2.17	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	0.09	0	0	0	100	0	0	0	0	0	0	0	0

Material Aspects:

August 2022

Option Contracts

Summary

		Market			
		Orders as %	Marketable Limit	Non-Marketable	
		of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed O	rders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders		Orders	Orders	Orders	Orders
	0	0	0	0	0

Venues

													Net Payment
									Net Payment		Net Payment		Paid/Received
							Net Payment	Net Payment	Paid/Received for	Net Payment	Paid/Received for	Net Payment	for Other
						Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Paid/Received	Orders(cents
Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	for Other	per hundred
Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)

Material Aspects:

September 2022

S&P 500 Stocks

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
100	99.77	0.12	0.12	0

Venues

Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable	Other	Net Payment	-		Net Payment Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Non-Marketable	Net Payment Paid/Received for Other	Net Payment Paid/Received for Other Orders(cents per hundred
Order Flow		Market Orders(%)				Market Orders(USD)		Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)		shares)
Citadel Securities		market orders(70)			010013(70)	market orders(oob)	per nundred shares,	010010(000)	nunureu shures,		per nunarea shares,	014015(002)	sharesy
LLC(CDRG)	34.79	34.89	66.67	4.17	0	C	C) c	0	0	o		0 0
G1 Execution Services,													
LLC(ETMM)	27.22	27.32	33.33	4.17	0	0	C) C	0	() (0 0		0 0
VIRTU Americas,													
LLC(NITE)	23.83	23.97	0	0	0	0	C) C	0	C	0 0) (0 0
Jane Street Capital,													
LLC(JNST)	12.3	12.37	0	0	0	0	C	0 0	0	0) 0) (0 0
Two Sigma Securities,													
LLC(SOHO)	0.98	0.98	0	0	0	0	C	0 0	0	0	0 0) (0 0
UBS Securities,													
LLC(UBSS)	0.46	0.46	0	0	0	0	C) C	0	0	0 0) (0 0
New York Stock													
Exchange(NYSE)	0.29	0	0	62.5	0	0	C	0 0	0	(0 0) (0 0
NASDAQ Execution													
Services, LLC(NSDQ)	0.11	0	0	25	0	0	C) C	0	0	0 0) (0 0
Cboe EDGX US Equities													
Exchange(EDGX)	0.02	0	0	4.17	0	0	C) C	0	(0) (0 0

Material Aspects:

September 2022

Non S&P 500 Stocks

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
100	95.6	3.6	0.8	0

Venues

Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable		Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cents	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Net Payment Paid/Received for Non-Marketable Limit Orders(cents	Net Payment Paid/Received for Other	Net Payment Paid/Received for Other Orders(cents per hundred
Order Flow	Orders(%)	Market Orders(%)		Limit Orders(%)		Market Orders(USD)		Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)
Citadel Securities							p - · · · · · · · · · · · · · · · · · ·				P		
LLC(CDRG)	36.62	36.61	52.94	0	0	C	C				0 0) O
G1 Execution Services,													
LLC(ETMM)	27.34	28.19	14.71	0	0	C	C) () () (0 0		0 0
VIRTU Americas,													
LLC(NITE)	22.03	22.52	17.65	0	0	C	C) () () (0	(0 0
Jane Street Capital,													
LLC(JNST)	11.79	11.97	11.76	0	0	C	C	0 0	0 0) (0 0	(0 0
NASDAQ Execution													
Services, LLC(NSDQ)	0.48	0	2.94	26.67	0	C	C	0 0	0 0) (00	(0 0
New York Stock													
Exchange(NYSE)	0.48	0	0	33.33	0	C	C	0 0	0 0) (00	(0 0
Two Sigma Securities,													
LLC(SOHO)	0.48	0.51	0	0	0	C	C	0 0	0 0) (0 0	(0 0
Cboe EDGX US Equities													
Exchange(EDGX)	0.39	0	0	26.67	0	C	C) () () (00	() 0
NYSE Arca(ARCA)	0.19	0	0	13.33	0	C	C) () () (0 0	() 0
UBS Securities,													
LLC(UBSS)	0.19	0.2	0	0	100	C	0) (0 0) (00	() 0

Material Aspects:

September 2022

Option Contracts

Summary

	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as %
Non-Directed Orders as	Directed	Non-Directed	of Non-Directed	of Non-Directed
% of All Orders	Orders	Orders	Orders	Orders
0	0	0	0	0

Venues													
							Net Payment		Net Payment Paid/Received for		Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for Other
								Paid/Received for	Marketable Limit	Paid/Received for		Paid/Received	Orders(cents
Venue - Non-directed	Non-Directed		Marketable Limit	Non-Marketable		-			Orders(cents per			for Other	per hundred
Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Orders(USD)	shares)
-													

Material Aspects: