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

Generated on Thu Jan 11 2024 04:59:18 GMT-5 EST

4th Quarter, 2023

October 2023

S&P 500 Stocks

Summary

,	lMarket			
	Iviarket			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as
Non-Directed Orders as % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
100	99.42	0.47	0.011	0

Venues

									Net Payment		Paid/Received for		Paid/Received
							Net Payment		Paid/Received for	Net Payment	Non-Marketable	Net Payment	for Other
	Non-					Net Payment	Paid/Received for	Paid/Received for			Limit Orders(cents	Paid/Received	
	Directed		Marketable Limit	Non-Marketable		Paid/Received for	Market Orders(cents	Marketable Limit		Non-Marketable	per hundred		per hundred
Venue - Non-directed Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)		Market Orders(USD)	-	Orders(USD)	*	Limit Orders(USD)	shares)	Orders(USD)	shares)
Citadel Securities LLC(CDRG)	35.45	35.57	30.77	18.75	0	0	С	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	26.83	27.04	15.38	0.00	0	0	l c	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	18.18	18.29	15.38	0.00	0	0	С	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	16.84	16.91	23.08	0.00	0	0	C	0	0	0	0	0	O
					_	_				_			
Two Sigma Securities, LLC(SOHO)	1.73	1.75	0.00	0.00	0	0	C	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.43	0.00	0.00	75.00	0	0	C	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.25	0.26	0.00	0.00	0	0	C	0	0	0	o	0	0
StoneX Financial INC.(INTL)	0.18	0.18	0.00	0.00	0	0	С	0	0	0	0	0	0
NASDAQ Execution Services,													1 1
LLC(NSDQ)	0.07	0.00	15.38	0.00	0	0	C	0	0	0	0	0	0
Cboe EDGX US Equities													
Exchange(EDGX)	0.04	0.00	0.00	6.25	0	0	C	0	0	0	0	0	0

Material Aspects:

October 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
100	95.39	3.64	0.97	0

Venues

											Net Payment		Net Payment
									Net Payment		Paid/Received for		Paid/Received
							Net Payment	-	Paid/Received for		Non-Marketable	-	for Other
	Non-					Net Payment	Paid/Received for	Paid/Received for		Paid/Received for	Limit Orders(cents	Paid/Received	,
	Directed		Marketable Limit	Non-Marketable		Paid/Received for	Market Orders(cents			Non-Marketable	per hundred	for Other	per hundred
Venue - Non-directed Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	shares)	Orders(USD)	shares)
Cite del Cermities II (CDDC)	20.72	40.20	22.22	2.22	0								
Citadel Securities LLC(CDRG)	38.72	40.30	33.33	2.22	U	U	0	0	U	U	<u> </u>	' U	4
VIRTU Americas, LLC(NITE)	23.57	24.32	22.92	4.44	0	C	C	0	o	d	C	0	o
G1 Execution Services, LLC(ETMM)	17.26	17.69	20.83	2.22	0	C	C	0	0	C	C	0	0
Jane Street Capital, LLC(JNST)	15.66	15.90			0	C	0	0	0	0	C	0	0
NYSE Arca(ARCA)	2.03	0.00	0.00	62.22	0	C	0	0	0	C	С	0	0
					_	_			_				
Two Sigma Securities, LLC(SOHO)	1.02	1.01	2.08	0.00	0	C	C	0	0	C	C	0	0
UBS Securities, LLC(UBSS)	0.65	0.70	0.00	0.00	0	0)	0				ا ا
NASDAQ Execution Services,	0.00	0.70	0.00	0.00									1
LLC(NSDQ)	0.36	0.00	0.00	11.11	0	C	C	0	0	C	С	0	0
Instinet BlockCross(BLKX)	0.22	0.00	0.00	0.00	100	C	0	0	0	0	C	0	0
New York Stock Exchange(NYSE)	0.22	0.00	0.00	6.67	0	C	C	0	0	C	C	0	0

Material Aspects:

October 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
0	0	0	0	0

Venues

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

Material Aspects:

November 2023

S&P 500 Stocks

Summary

Julilliary				
	Market			
	Orders as %	Marketable Limit	Non-Marketable	
	of Non-	Orders as % of	Limit Orders as %	Other Orders as
Non-Directed Orders as % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
100	99.86	0.05	0.1	0

Venues

	Non- Directed			Non-Marketable	Other	Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cents	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 per hundred	Net Payment Paid/Received for Other	per hundred
Venue - Non-directed Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	shares)	Orders(USD)	shares)
Citadel Securities LLC(CDRG)	33.02	33.06	0.00	0.00	0.00	0	0	O	0	0	0	0	0
VIRTU Americas, LLC(NITE)	27.78	27.82	0.00	0.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	20.36	20.34	100.00	0.00	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	16.51	16.53	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.52	1.52	0.00	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.43	0.43	0.00	0.00	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	0.29	0.29	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.10	0.00	0.00	100.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

November 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
100	99.41	0.42	0.17	0

Venues

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

Citadel Securities LLC(CDRG)	35.70	35.94	14.29	5.56	0	0	0	0	0	0	0	0	0
VIDTU Americas II C(NITE)	25.33	25.39	42.86	0.00	0	0	0						
VIRTU Americas, LLC(NITE)	25.33	25.39	42.86	0.00	U	U	U	U	U	U	U	U	U
Jane Street Capital, LLC(JNST)	18.33	18.35	28.57	5.56	0	0	0	α	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	18.13	18.21	14.29	5.56	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.38	1.40	0.00	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.48	0.48	0.00	0.00	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	0.25	0.00	0.00	50.00	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	0.23	0.23	0.00	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.17	0.00	0.00	33.33	0	0	0	0	0	0	0	0	0

Material Aspects:

November 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
0	0	0	0	0

Venues

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

Material Aspects:

December 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
100	99.68	0.21	0.11	0

Venues

											Mot Doversort		I Not Doversort
									l		Net Payment		Net Payment
									Net Payment		Paid/Received for		Paid/Received
							Net Payment	Net Payment	Paid/Received for	-	Non-Marketable		for Other
	Non-					Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Limit Orders(cents	Paid/Received	Orders(cents
	Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	per hundred	for Other	per hundred
Venue - Non-directed Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	shares)	Orders(USD)	shares)
Citadel Securities LLC(CDRG)	34.68	34.61	66.67	33.33	0.00	C	(0	0	0	C	C	0
G1 Execution Services, LLC(ETMM)	25.17	25.21	16.67	0.00	0.00	С	(0	0	0	C	<u> </u>	0
MIDTH A STATE OF THE CANADA	40.07	20.00		22.22	0.00								
VIRTU Americas, LLC(NITE)	19.97	20.00	0.00	33.33	0.00	C	(0	0	0	1		1 0
Jane Street Capital, LLC(JNST)	18.01	18.06	0.00	0.00	0.00	_			,	l ,	,		
Jane Street Capital, LLC(JNS1)	16.01	10.00	0.00	0.00	0.00			1	0	0		1	1
Two Sigma Securities, LLC(SOHO)	1.02	1.02	0.00	0.00	0.00	0			١	1	,	، ا	اه اد
The original decamacy, 225(00110)	1 2.02	2.02	0.00	0.00	0.00			,					
UBS Securities, LLC(UBSS)	0.88	0.88	0.00	0.00	0.00	C	(0	0	0	o c) c	o
StoneX Financial INC.(INTL)	0.21	0.21	0.00	0.00	0.00	C	(0	0	0	C	C	0
Cboe EDGX US Equities													
Exchange(EDGX)	0.04	0.00	0.00	33.33	0.00	C	(0	0	0	C	C	0
NASDAQ Execution Services,													
LLC(NSDQ)	0.04	0.00	16.67	0.00	0.00	C	(0	0	0) C) c	0

Material Aspects:

December 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-								
Orders	Orders	Orders	Orders	Directed Orders								
100	97.88	1.06	1.06	0								

Venues

											Net Payment		Net Payment
									Net Payment		Paid/Received for		Paid/Received
							Net Payment	Net Payment	Paid/Received for	Net Payment	Non-Marketable	Net Payment	for Other
	Non-					Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Limit Orders(cents	Paid/Received	Orders(cents
	Directed		Marketable Limit	Non-Marketable	Other	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable	per hundred	for Other	per hundred
Venue - Non-directed Order Flow	Orders(%)	Market Orders(%)	Orders(%)	Limit Orders(%)	Orders(%)	Market Orders(USD)	per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	shares)	Orders(USD)	shares)
Citadel Securities LLC(CDRG)	29.77	32.09	37.50	3.90	0.00	0	0	0	0	0	0	C	0
G1 Execution Services, LLC(ETMM)	23.56	25.66	18.75	1.30	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	19.25	20.79	31.25	1.30	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18.16	19.95	6.25	0.00	0.00	0	0	0	0	0	0	C	0
NYSE Arca(ARCA)	4.42	0.00	0.00	52.60	0.00	0	0	0	0	0	0	C	0
Cboe BZX U.S. Equities													
Exchange(BATS)	2.84	0.00	0.00	33.77	0.00	0	0	0	0	0	0	o c) o
UBS Securities, LLC(UBSS)	0.65	0.72	0.00	0.00	0.00	0	0	0	0	0	0	C	0
Two Sigma Securities, LLC(SOHO)	0.55	0.48	6.25	0.65	0.00	0	0	0	0	0	0	C	0
StoneX Financial INC.(INTL)	0.27	0.30	0.00	0.00	0.00	0	0	0	0	0	0	C	0
NASDAQ Execution Services,													
LLC(NSDQ)	0.22	0.00	0.00	2.60	0.00	0	0	0	0	0	0	o d	

Material Aspects:

December 2023

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 % of All	Directed	Non-Directed	of Non-Directed	% of Non-
Orders	Orders	Orders	Orders	Directed Orders
0	0	0	0	0

Venues

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

Material Aspects: