

RBCM - Held NMS Stocks and Options Order Routing Public Report

Generated on Fri Apr 30 2021 06:34:34 GMT-0400 (Eastern Daylight Time)

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
17.35	0.00	5.88	0.00	94.12

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)
RBC CAPITAL MARKETS, LLC (RBCM)	47.06	0.00	0.00	0.00	50.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC - UBS ATS (UBSA)	23.53	0.00	0.00	0.00	25.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	14.9500	1.1074
NYSE Arca (ARCX)	5.88	0.00	0.00	0.00	6.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CS CrossFinder (CAES)	5.88	0.00	0.00	0.00	6.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
IEX SERVICES LLC (IEXG)	5.88	0.00	0.00	0.00	6.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	66.8700	13.3740
MORGAN STANLEY & CO. LLC (MSPL)	5.88	0.00	0.00	0.00	6.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	28.3600	14.1800
Nasdaq (XNAS)	5.88	0.00	100.00	0.00	0.00	0.0000	0.0000	-0.9900	-4.9500	0.0000	0.0000	0.0000	0.0000

Material Aspects:

January 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
34.13	28.12	7.81	5.47	58.59

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)
New York Stock Exch (XNYS)	39.06	86.11	20.00	0.00	22.67	53.7360	29.1853	1.5000	30.0000	0.0000	0.0000	157.9252	23.5706
UBS Securities LLC - UBS ATS (UBSA)	18.75	2.78	10.00	28.57	26.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	19.1830	0.5789
Nasdaq (XNAS)	9.38	2.78	40.00	0.00	9.33	0.6300	21.0000	6.7140	30.0000	0.0000	0.0000	1,160.4165	17.4686
RBC CAPITAL MARKETS, LLC (RBCM)	7.81	5.56	10.00	14.29	8.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	4.69	0.00	0.00	0.00	8.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INTL FCSTONE SECURITIES INC. (INTL)	4.69	2.78	0.00	57.14	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Intelligent Cross LLC (INCR)	3.12	0.00	0.00	0.00	5.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	23.7017	11.5449
BofA Securities Inc (BAML)	1.56	0.00	0.00	0.00	2.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Mkt Llc (XASE)	1.56	0.00	0.00	0.00	2.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CANACCORD GENUITY INC. (ADAM)	0.78	0.00	10.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BZX Exchange (BATS)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	179.9605	17.9961
BIDS TRADING L.P. (BIDS)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	20.5860	17.6401
CS CrossFinder (CAES)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1.7500	12.5000
CBOE EDGX Exchange, Inc. (EDGX)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0270	27.0000
IEX SERVICES LLC (IEXG)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1.0800	9.0000
JP Morgan Securities LLC (JPMX)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	10.7712	10.2524
Knight Match (KNMX)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	7.7000	9.6250
MEMX (MEMX)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MORGAN STANLEY & CO. LLC (MSPL)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	12.9308	10.7649

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)
Virtu Americas LLC. (VALR)	0.78	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Wall Street Access (WABR)	0.78	0.00	10.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

January 2021

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	30.32	0.00	67.82	1.86

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)
RBC CAPITAL MARKETS, LLC (RBCM)	100.00	100.00	0.00	100.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

February 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
34.78	0.00	0.00	0.00	100.00

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)
RBC CAPITAL MARKETS, LLC (RBCM)	58.33	0.00	0.00	0.00	58.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	8.33	0.00	0.00	0.00	8.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC - UBS ATS (UBSA)	8.33	0.00	0.00	0.00	8.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.3000	0.1104
BIDS TRADING L.P. (BIDS)	4.17	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	62.4700	18.2661
Citadel Connect (CDED)	4.17	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE EDGX Exchange, Inc. (EDGX)	4.17	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-36.8020	-3.6802
Intelligent Cross LLC (INCR)	4.17	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.3200	8.0000
National Stock Exchange (XCIS)	4.17	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.5800	29.0000
New York Stock Exch (XNYS)	4.17	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	3.1620	30.0000
IEX SERVICES LLC (IEXG)	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

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
45.31	17.24	6.90	4.60	71.26

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)
JP Morgan Securities LLC (JPMX)													
RBC CAPITAL MARKETS, LLC (RBCM)	6.22	0.00	0.00	0.00	6.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Level ATS (LEVL)	5.33	0.00	0.00	0.00	5.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.6800	-0.6177
CS CrossFinder (CAES)	3.11	0.00	0.00	0.00	3.11	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Intelligent Cross LLC (INCR)	2.67	0.00	0.00	0.00	2.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MORGAN STANLEY & CO. LLC (MSPL)	2.67	0.00	0.00	0.00	2.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-10.4480	-6.5227
BofA Securities Inc (BAML)	2.22	0.00	0.00	0.00	2.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3.2831	-4.3583
Goldman Sachs & Co. LLC (SGMT)	1.78	0.00	0.00	0.00	1.78	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Barclay's LX (BARX)	1.33	0.00	0.00	0.00	1.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.6200	-0.2559
Liquidnet, INC (LIUH)	0.89	0.00	0.00	0.00	0.89	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGA Exchange, Inc. (EDGA)	0.44	0.00	0.00	0.00	0.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	0.00	0.00	0.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

March 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
86.32	25.74	0.99	5.94	67.33

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)
RBC CAPITAL MARKETS, LLC (RBCM)	53.47	84.62	0.00	33.33	44.12	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC - UBS ATS (UBSA)	12.87	0.00	0.00	0.00	19.12	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	4.95	0.00	0.00	0.00	7.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-404.6991	-23.1230
Cboe BZX Exchange (BATS)	3.96	0.00	100.00	0.00	4.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-687.6912	-21.1858
GTS Securities, LLC (GTSM)	3.96	3.85	0.00	0.00	4.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INTL FCSTONE SECURITIES INC. (INTL)	2.97	3.85	0.00	33.33	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exch (XNYS)	2.97	0.00	0.00	0.00	4.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-6.7920	-30.0000
BofA Securities Inc (BAML)	1.98	0.00	0.00	0.00	2.94	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-26.5700	-10.6280
Virtu Americas LLC. (VALR)	1.98	7.69	0.00	0.00	0.00	-0.4145	-2.1600	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Arca (ARCX)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	204.4408	17.6121
BIDS TRADING L.P. (BIDS)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CS CrossFinder (CAES)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-15.1600	-9.1325
CANACCORD GENUITY INC. (CSTI)	0.99	0.00	0.00	16.67	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Derivatives Group Llc (CTDL)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
IEX SERVICES LLC (IEXG)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Intelligent Cross LLC (INCR)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-16.9200	-8.2941
Level ATS (LEVL)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-137.8200	-13.7820
MEMX (MEMX)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-142.3900	-16.6149
MORGAN STANLEY & CO. LLC (MSPL)	0.99	0.00	0.00	0.00	1.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-95.2239	-10.5079
Wall Street Access (WABR)	0.99	0.00	0.00	16.67	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

March 2021

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	30.22	0.00	66.15	3.63

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)
RBC CAPITAL MARKETS, LLC (RBCM)	99.83	100.00	0.00	99.74	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE American (AMEX) (AMEX)	0.17	0.00	0.00	0.26	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects: