

RBCM - Held NMS Stocks and Options Order Routing Public Report

Generated on Mon Mar 08 2021 06:20:07 GMT-0500 (Eastern Standard Time)

2nd Quarter, 2020

April 2020

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
75.20	10.64	0.00	15.96	73.40

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)	37.23	100.00	0.00	100.00	14.49	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC. (NITE)	10.64	0.00	0.00	0.00	14.49	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	219.3449	1.1605
CS CrossFinder (CAES)	9.57	0.00	0.00	0.00	13.04	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	431.2031	2.2813
BofA Securities Inc (BAML)	8.51	0.00	0.00	0.00	11.59	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	182.4039	0.9650
UBS Securities LLC (UBSS)	5.32	0.00	0.00	0.00	7.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	38.7600	0.2051
BIDS TRADING L.P. (BIDS)	4.26	0.00	0.00	0.00	5.80	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	84.1402	0.4452
JP Morgan Securities LLC (JPMX)	4.26	0.00	0.00	0.00	5.80	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	113.4233	0.6001
Fidelity Dynamic Liquidity Man (FDLM)	3.19	0.00	0.00	0.00	4.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	85.8122	0.4540
IEX Group (IEX)	3.19	0.00	0.00	0.00	4.35	0.0000	0.0000	12.0969	8.7399	1.3608	0.2537	48.8740	0.2586
New York Stock Exchange (NYSE)	3.19	0.00	0.00	0.00	4.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BZX Exchange, Inc. (BATS)	2.13	0.00	0.00	0.00	2.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	116.5747	0.6168
EBX LLC (EBXL)	2.13	0.00	0.00	0.00	2.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	19.7907	0.1047

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)
SIGMA-X (SIGMA-X)	2.13	0.00	0.00	0.00	2.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	33.7435	0.1785
Citadel Derivatives Group Llc (CTDL)	1.06	0.00	0.00	0.00	1.45	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Intelligent Cross LLC (INCR)	1.06	0.00	0.00	0.00	1.45	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	39.6344	0.2097
Nasdaq Stock Exchange (NSDQ)	1.06	0.00	0.00	0.00	1.45	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
National Stock Exchange (XCIS)	1.06	0.00	0.00	0.00	1.45	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

April 2020

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
66.50	27.48	3.82	10.69	58.02

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)	37.40	52.78	0.00	78.57	25.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq Stock Exchange (NSDQ)	11.45	13.89	0.00	0.00	13.16	5.9610	0.9337	0.0000	0.0000	0.0000	0.0000	41.6340	0.0696
UBS Securities LLC (UBSS)	9.92	11.11	0.00	7.14	10.53	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	146.1980	0.2445
Pacific Stock Exchange (PSE)	8.40	2.78	0.00	0.00	13.16	0.5400	0.0846	0.0000	0.0000	0.0000	0.0000	1,572.4320	2.6295
New York Stock Exchange (NYSE)	6.11	0.00	0.00	0.00	10.53	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0330	0.0001
NYSE Arca (ARCA)	5.34	5.56	20.00	14.29	2.63	1.5180	0.2378	-0.7000	-0.1712	-2.8000	-0.5395	321.3751	0.5374

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)													

Material Aspects:

May 2020

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
65.71	4.35	4.35	43.48	47.83

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)	86.96	100.00	0.00	100.00	81.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
BofA Securities Inc (BAML)	4.35	0.00	0.00	0.00	9.09	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	247.3935	2.5930
Cboe EDGA Exchange, Inc. (EDGA)	4.35	0.00	100.00	0.00	0.00	0.0000	0.0000	-0.1710	-0.1915	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange (NYSE)	4.35	0.00	0.00	0.00	9.09	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

May 2020

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

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
63.73	4.62	0.00	10.77	84.62

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)	50.77	66.67	0.00	85.71	45.45	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Pacific Stock Exchange (PSE)	10.77	0.00	0.00	0.00	12.73	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2,761.4130	6.1710
CBOE EDGX Exchange, Inc. (EDGX)	7.69	0.00	0.00	0.00	9.09	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	56.5755	0.1264
Cboe BZX Exchange, Inc. (BATS)	6.15	0.00	0.00	0.00	7.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange (NYSE)	6.15	33.33	0.00	0.00	5.45	0.9000	0.7445	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
IEX Group (IEX)	4.62	0.00	0.00	0.00	5.45	0.1863	0.1541	2.7108	9.0000	0.1503	0.0541	177.1026	0.3958
Nasdaq Stock Exchange (NSDQ)	3.08	0.00	0.00	0.00	3.64	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	197.6840	0.4418
NYSE American (AMEX) (AMEX)	1.54	0.00	0.00	0.00	1.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NASDAQ BX (BOS)	1.54	0.00	0.00	14.29	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
BATS Exchange Y (BYX)	1.54	0.00	0.00	0.00	1.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CS CrossFinder (CAES)	1.54	0.00	0.00	0.00	1.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	271.3908	0.6065
Cboe EDGA Exchange, Inc. (EDGA)	1.54	0.00	0.00	0.00	1.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
ARCA CAPITAL INVESTMENTS, INC. (INST)	1.54	0.00	0.00	0.00	1.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	340.1290	0.7601
NSBX (NSBX)	1.54	0.00	0.00	0.00	1.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-6.9576	-0.0155

Material Aspects:

May 2020

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
--	---	---	---	--

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	83.06	0.00	13.87	3.06

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:

June 2020

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
73.97	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)
NSBX (NSBX)	16.67	0.00	0.00	0.00	16.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	27.2700	0.6958
UBS Securities LLC - UBS ATS (UBSA)	16.67	0.00	0.00	0.00	16.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	41.7457	1.0652
RBC CAPITAL MARKETS, LLC (RBCM)	12.96	0.00	0.00	0.00	12.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BYX Exchange, Inc. (BATY)	7.41	0.00	0.00	0.00	7.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	22.3476	0.5702
CS CrossFinder (CAES)	7.41	0.00	0.00	0.00	7.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	3.2500	0.0829
National Stock Exchange (XCIS)	5.56	0.00	0.00	0.00	5.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.5500	0.0140
Barclay's LX (BARX)	3.70	0.00	0.00	0.00	3.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.4000	0.0102
Cboe BZX Exchange, Inc. (BATS)	3.70	0.00	0.00	0.00	3.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	5.7400	0.1465

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)
EBX LLC (EBXL)	3.70	0.00	0.00	0.00	3.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	3.8370	0.0979
Intelligent Cross LLC (INCR)	3.70	0.00	0.00	0.00	3.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	12.2776	0.3133
JP Morgan Securities LLC (JPMX)	3.70	0.00	0.00	0.00	3.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.7810	0.0199
Goldman Sachs & Co. LLC (SGMT)	3.70	0.00	0.00	0.00	3.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	12.1000	0.3088
BofA Securities Inc (BAML)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.3000	0.0077
CBOE EDGX Exchange, Inc. (EDGX)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.5400	0.0138
IEX SERVICES LLC (IEXG)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.4770	9.0000	0.2700	0.0069
Knight Match (KNMX)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1.2000	0.0306
MORGAN STANLEY & CO. LLC (MSPL)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.7400	0.0189
NYSE Mkt Llc (XASE)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

June 2020

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
66.45	4.85	0.00	0.00	95.15

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)	23.30	80.00	0.00	0.00	20.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
	12.62	0.00	0.00	0.00	13.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1,446.7911	2.9688

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)
Cboe BZX Exchange, Inc. (BATS)													
GTS Securities, LLC (GTSM)	12.62	0.00	0.00	0.00	13.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	321.4080	0.6595
Virtu Americas LLC. (VALR)	9.71	0.00	0.00	0.00	10.20	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	57.5155	0.1180
Cboe EDGA Exchange, Inc. (EDGA)	8.74	0.00	0.00	0.00	9.18	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	648.1910	1.3301
KNCM (KNCM)	5.83	0.00	0.00	0.00	6.12	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.1050	-0.0002
EBX LLC (EBXL)	3.88	0.00	0.00	0.00	4.08	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	296.5096	0.6084
Cboe BYX Exchange, Inc. (BATY)	2.91	0.00	0.00	0.00	3.06	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	225.7490	0.4632
NSBX (NSBX)	2.91	0.00	0.00	0.00	3.06	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2.4000	0.0049
National Stock Exchange (XCIS)	2.91	0.00	0.00	0.00	3.06	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	9.2400	0.0190
Citadel Connect (CDED)	1.94	0.00	0.00	0.00	2.04	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	443.3430	0.9097
INTL FCSTONE SECURITIES INC. (INTL)	1.94	20.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	1.94	0.00	0.00	0.00	2.04	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	95.8309	0.1966
CS CrossFinder (CAES)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.7000	0.0014
CANACCORD GENUITY INC. (CSTI)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE EDGX Exchange, Inc. (EDGX)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	29.6490	0.0608
JP Morgan Securities LLC (JPMX)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	32.1028	0.0659
Knight Match (KNMX)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1.0000	0.0021
MORGAN STANLEY & CO. LLC (MSPL)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1.0000	0.0021
Goldman Sachs & Co. LLC (SGMT)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.5000	0.0010
UBS Securities LLC - UBS ATS (UBSA)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2.0000	0.0041
New York Stock Exchange (XNYS)	0.97	0.00	0.00	0.00	1.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0030	0.0000

Material Aspects:

June 2020

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	57.09	0.00	40.18	2.73

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: