

RBCM - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2021

April 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
45.00	2.78	1.39	0.00	95.83

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)
UBS Securities LLC - UBS ATS (UBSA)	29.17	0.00	0.00	0.00	30.43	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-68.6645	-6.1695
RBC CAPITAL MARKETS, LLC (RBCM)	20.83	100.00	100.00	0.00	17.39	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Goldman Sachs & Co. LLC (SGMT)	8.33	0.00	0.00	0.00	8.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-90.5498	-9.5218
IEX SERVICES LLC (IEXG)	6.94	0.00	0.00	0.00	7.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-40.4406	-7.6320
BofA Securities Inc (BAML)	5.56	0.00	0.00	0.00	5.80	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-30.4925	-11.7117
BIDS TRADING L.P. (BIDS)	5.56	0.00	0.00	0.00	5.80	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-316.9100	-24.1376
MORGAN STANLEY & CO. LLC (MSPL)	5.56	0.00	0.00	0.00	5.80	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-28.7596	-11.4316
Level ATS (LEVL)	4.17	0.00	0.00	0.00	4.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-52.8049	-11.5955
CS CrossFinder (CAES)	2.78	0.00	0.00	0.00	2.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-24.9550	-9.6474
Intelligent Cross LLC (INCR)	2.78	0.00	0.00	0.00	2.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-15.0560	-9.0726

Material Aspects:

April 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
61.70	12.41	12.41	7.59	67.59

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)
RBC CAPITAL MARKETS, LLC (RBCM)	48.28	66.67	55.56	45.45	43.88	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	8.28	5.56	0.00	0.00	11.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	8.28	5.56	22.22	0.00	7.14	-1.4400	-28.8000	-4.6000	-14.3750	0.0000	0.0000	-213.2332	-8.0625
INTL FCSTONE SECURITIES INC. (INTL)	6.90	5.56	0.00	27.27	6.12	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Wall Street Access (WABR)	5.52	0.00	22.22	0.00	4.08	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC. (VALR)	4.14	5.56	0.00	0.00	5.10	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exch (XNYS)	3.45	0.00	0.00	0.00	5.10	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-136.1096	-8.8301
UBS Securities LLC - UBS ATS (UBSA)	2.76	5.56	0.00	18.18	1.02	0.0000	0.0000	0.0000	0.0000	-3.5000	-3.5000	0.0000	0.0000
CBOE EDGX Exchange, Inc. (EDGX)	2.07	5.56	0.00	0.00	2.04	-5.0400	-20.1600	0.0000	0.0000	0.0000	0.0000	-132.6372	-9.5324
Cboe BZX Exchange (BATS)	2.07	0.00	0.00	0.00	3.06	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-8.8920	-30.0000

Material Aspects:

April 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

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	33.19	0.00	65.14	1.67

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)	99.72	100.00	0.00	99.57	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE American (AMEX)	0.28	0.00	0.00	0.43	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

May 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
35.53	4.29	0.00	0.00	95.71

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)	28.57	33.33	0.00	0.00	28.36	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC - UBS ATS (UBSA)	15.71	0.00	0.00	0.00	16.42	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-50.4680	-2.5050
BIDS TRADING L.P. (BIDS)	8.57	0.00	0.00	0.00	8.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-144.8562	-10.5361
Barclay's LX (BARX)	5.71	0.00	0.00	0.00	5.97	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-41.7196	-6.4452
GTS Securities, LLC (GTSM)	5.71	0.00	0.00	0.00	5.97	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
JP Morgan Securities LLC (JPMX)	4.29	0.00	0.00	0.00	4.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-15.7668	-3.4541

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)
Level ATS (LEVL)	4.29	0.00	0.00	0.00	4.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-25.1192	-5.3285
IEX SERVICES LLC (IEXG)	4.29	0.00	0.00	0.00	4.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-59.3088	-5.3102
Instinet CBX (ICBX)	4.29	0.00	0.00	0.00	4.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-11.8600	-7.3487
BofA Securities Inc (BAML)	2.86	0.00	0.00	0.00	2.99	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

May 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
67.19	26.36	2.33	2.33	68.99

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)	54.26	73.53	0.00	33.33	49.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC - UBS ATS (UBSA)	9.30	0.00	0.00	0.00	13.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	6.20	0.00	0.00	0.00	8.99	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC. (VALR)	5.43	8.82	0.00	0.00	4.49	-0.5000	-4.6948	0.0000	0.0000	0.0000	0.0000	0.4516	3.8931
Nasdaq (XNAS)	4.65	2.94	0.00	33.33	4.49	-0.3000	-30.0000	0.0000	0.0000	2.0000	20.0000	-68.7710	-24.9967
New York Stock Exch (XNYS)	3.10	0.00	66.67	0.00	2.25	0.0000	0.0000	-3.0000	-10.0000	0.0000	0.0000	0.0000	0.0000
NYSE Arca (ARCX)	2.33	2.94	0.00	0.00	2.25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0400	0.6452
Cboe BYX Exchange, Inc. (BATY)	2.33	0.00	0.00	0.00	3.37	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-50.9116	-3.1260
NYSE Mkt Llc (XASE)	2.33	0.00	0.00	0.00	3.37	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.3000	-0.5509

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)
Nasdaq (XNAS)	2.33	0.00	0.00	0.00	2.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3.9160	-8.9264
NYSE Arca (ARCX)	1.74	0.00	0.00	0.00	2.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGA Exchange, Inc. (EDGA)	1.16	0.00	0.00	0.00	1.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-61.6100	-6.2730
Virtu Americas LLC. (VALR)	1.16	5.88	0.00	0.00	0.74	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CANACCORD GENUITY INC. (ADAM)	0.58	0.00	0.00	0.00	0.74	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BZX Exchange (BATS)	0.58	0.00	0.00	0.00	0.74	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-85.3750	-23.7450
BIDS TRADING L.P. (BIDS)	0.58	0.00	0.00	0.00	0.74	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

June 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	18.23	0.00	78.09	3.68

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: