

RBCM - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2022

April 2022

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
59.26	0.00	0.00	4.69	95.31

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 Corporatio (RBCD)	12.50	0.00	0.00	100.00	8.20	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
BIDS TRADING L.P. (BIDS)	10.94	0.00	0.00	0.00	11.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-732.1823	-17.6463
IEX SERVICES LLC (IEXG)	6.25	0.00	0.00	0.00	6.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-75.8835	-9.6190
UBS ATS (UBSA)	6.25	0.00	0.00	0.00	6.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-109.1733	-9.0139
UBSP (UBSP)	6.25	0.00	0.00	0.00	6.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	6.25	0.00	0.00	0.00	6.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-210.5284	-27.2939
NFS, LLC (XSTM)	6.25	0.00	0.00	0.00	6.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-90.5596	-9.0245
Intelligent Cross LLC (INCR)	4.69	0.00	0.00	0.00	4.92	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.4800	-8.0000
ITG Inc. (ITGI)	4.69	0.00	0.00	0.00	4.92	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-142.9070	-8.0705
Liquidnet, INC (LIUH)	4.69	0.00	0.00	0.00	4.92	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-346.0220	-10.0350

Material Aspects:

April 2022

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
82.42	30.00	0.00	2.00	68.00

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)
RBC Capital Markets (RBCM)	24.67	35.56	0.00	66.67	18.63	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC. (VALR)	10.00	0.00	0.00	0.00	14.71	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-147.6834	-10.4793
RBC Capital Markets Corporatio (RBCD)	8.00	2.22	0.00	33.33	9.80	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	7.33	6.67	0.00	0.00	7.84	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	6.67	15.56	0.00	0.00	2.94	-6.3160	-28.8402	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Arca (ARCX)	6.00	6.67	0.00	0.00	5.88	-4.3650	-27.2812	0.0000	0.0000	0.0000	0.0000	-170.7920	-12.9782
RBC CAPITAL MARKETS, LLC (GELP)	4.67	0.00	0.00	0.00	6.86	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
JP Morgan Securities LLC (JPMX)	3.33	0.00	0.00	0.00	4.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-92.5547	-5.7850
KNCM (KNCM)	3.33	0.00	0.00	0.00	4.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Level ATS (LEVL)	3.33	0.00	0.00	0.00	4.90	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-31.1171	-4.7610

Material Aspects:

April 2022

Options

Summary

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)
BAY CREST PARTNERS, LLC (BAYC)													
RBC Capital Markets (RBCM)	0.09	0.00	0.00	0.10	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

June 2022

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
50.79	6.20	2.33	6.98	84.50

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 (RBCM)	13.18	100.00	0.00	0.00	8.26	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
RBC Capital Markets Corporatio (RBCD)	8.53	0.00	0.00	11.11	9.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS ATS (UBSA)	6.20	0.00	0.00	0.00	7.34	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-208.5765	-7.6170
Morgan Stanley (MSPL)	5.43	0.00	0.00	0.00	6.42	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-449.7513	-9.2289
UBSP (UBSP)	5.43	0.00	0.00	0.00	6.42	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BZX Exchange (BATS)	4.65	0.00	33.33	22.22	2.75	0.0000	0.0000	-0.8620	-15.0174	0.0000	0.0000	-2.2950	-28.9043
CS CrossFinder (CAES)	4.65	0.00	0.00	0.00	5.50	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-29.4226	-6.3951
IEX SERVICES LLC (IEXG)	4.65	0.00	0.00	0.00	5.50	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-45.6094	-9.2638
BIDS TRADING L.P. (BIDS)	3.88	0.00	0.00	0.00	4.59	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-154.4026	-10.8331
JP Morgan Securities LLC (JPMX)	3.88	0.00	0.00	0.00	4.59	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-168.9328	-11.0116

Material Aspects:

June 2022

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
71.36	19.74	2.63	0.00	77.63

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 (RBCM)	26.97	83.33	50.00	0.00	11.86	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	23.03	0.00	0.00	0.00	29.66	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
RBC Capital Markets Corporatio (RBCD)	11.18	3.33	25.00	0.00	12.71	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
RBC CAPITAL MARKETS, LLC (GELP)	10.53	0.00	0.00	0.00	13.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	7.24	6.67	0.00	0.00	7.63	-1.5000	-30.0000	0.0000	0.0000	0.0000	0.0000	-113.8686	-3.6471
NYSE Arca (ARCX)	4.61	0.00	0.00	0.00	5.93	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	28.2723	1.3863
IEX SERVICES LLC (IEXG)	2.63	3.33	0.00	0.00	2.54	-1.1620	-23.5223	0.0000	0.0000	0.0000	0.0000	-52.5788	-26.2055
New York Stock Exch (XNYS)	1.97	0.00	0.00	0.00	2.54	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	38.9203	18.9485
MEMX (MEMX)	1.97	3.33	0.00	0.00	1.69	-0.2780	-26.2264	0.0000	0.0000	0.0000	0.0000	-57.2386	-12.0348
CBOE EDGX (EDGX)	1.97	0.00	0.00	0.00	2.54	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	20.8360	1.5238

Material Aspects:

June 2022

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	14.74	0.00	83.35	1.91

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 Corporatio (RBCD)	66.59	86.26	0.00	63.02	70.59	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
RBC CAPITAL MARKETS, LLC (GELP)	33.30	13.74	0.00	36.84	29.41	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Chicago Stock Exchange (CHXE)	0.11	0.00	0.00	0.13	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects: