

RBCM - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2021

July 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
91.75	39.33	0.00	3.37	57.30

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)	85.39	100.00	0.00	100.00	74.51	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC. (VALR)	4.49	0.00	0.00	0.00	7.84	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Arca (ARCX)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BZX Exchange (BATS)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Connect (CDED)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Derivatives Group Llc (CTDL)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
JP Morgan Securities LLC (JPMX)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-10.6170	-9.6809
Knight Match (KNMX)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-6.9080	-6.6583
Liquidnet, INC (LIUH)	1.12	0.00	0.00	0.00	1.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

July 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
74.53	8.27	1.08	1.44	89.21

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)
Virtu Americas LLC. (VALR)	39.93	0.00	0.00	0.00	44.76	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-204.9136	-9.6765
RBC Capital Markets (RBCM)	30.94	95.65	33.33	100.00	23.79	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBSP (UBSP)	6.12	4.35	0.00	0.00	6.45	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-148.7500	-2.1397
Morgan Stanley (MSPL)	4.32	0.00	0.00	0.00	4.84	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3.4900	-16.6190
GTS Securities, LLC (GTSM)	3.96	0.00	0.00	0.00	4.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	2.88	0.00	0.00	0.00	3.23	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-108.2827	-4.0171
IEX SERVICES LLC (IEXG)	2.16	0.00	0.00	0.00	2.42	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-8.4073	-10.6113
Citadel Connect (CDED)	1.80	0.00	0.00	0.00	2.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGA Exchange, Inc. (EDGA)	1.08	0.00	33.33	0.00	0.81	0.0000	0.0000	-0.4080	0.0000	0.0000	0.0000	17.7264	1.7704
New York Stock Exch (XNYS)	1.08	0.00	0.00	0.00	1.21	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-315.9833	-25.2006

Material Aspects:

July 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	19.69	0.00	78.78	1.53

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)	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:

August 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
82.54	46.15	3.85	3.85	46.15

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 (RBCM)	94.23	100.00	100.00	100.00	87.50	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	3.85	0.00	0.00	0.00	8.33	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Liquidnet, INC (LIUH)	1.92	0.00	0.00	0.00	4.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-123.0130	-11.1824
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:

August 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
60.29	33.17	0.98	0.49	65.37

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)	56.59	48.53	0.00	100.00	61.19	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GTS Securities, LLC (GTSM)	13.66	25.00	0.00	0.00	8.21	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	7.32	8.82	50.00	0.00	5.97	-7.1120	-27.1037	-20.5410	-30.0000	0.0000	0.0000	-915.5750	-17.3629
Virtu Americas LLC. (VALR)	4.88	8.82	50.00	0.00	2.24	-5.2040	-10.3336	0.0000	0.0000	0.0000	0.0000	-180.4500	-7.3713
UBSP (UBSP)	3.41	1.47	0.00	0.00	4.48	-1.3272	0.0000	0.0000	0.0000	0.0000	0.0000	-136.0800	-3.9550
Cboe BZX Exchange (BATS)	2.44	1.47	0.00	0.00	2.99	-0.4500	-30.0000	0.0000	0.0000	0.0000	0.0000	-6.8270	-15.8473
IEX SERVICES LLC (IEXG)	1.46	2.94	0.00	0.00	0.75	-0.1800	-9.0000	0.0000	0.0000	0.0000	0.0000	-11.2350	-9.0241
New York Stock Exch (XNYS)	1.46	0.00	0.00	0.00	2.24	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE EDGX (EDGX)	1.46	1.47	0.00	0.00	1.49	-1.1400	-22.8000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Arca (ARCX)	1.46	1.47	0.00	0.00	1.49	-1.2000	-30.0000	0.0000	0.0000	0.0000	0.0000	0.0020	20.0000

Material Aspects:

August 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	16.83	0.00	81.09	2.08

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)	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:

September 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
54.22	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)
Virtu Americas LLC. (VALR)	42.22	0.00	0.00	0.00	42.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-18.8876	-2.4184
UBS ATS (UBSA)	17.78	0.00	0.00	0.00	17.78	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-5.7110	-9.7942
RBC Capital Markets (RBCM)	11.11	0.00	0.00	0.00	11.11	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Level ATS (LEVL)	8.89	0.00	0.00	0.00	8.89	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-4.1800	-8.7083
Intelligent Cross LLC (INCR)	4.44	0.00	0.00	0.00	4.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-1.1400	-8.7692
JP Morgan Securities LLC (JPMX)	4.44	0.00	0.00	0.00	4.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.2000	-10.0000
BIDS TRADING L.P. (BIDS)	2.22	0.00	0.00	0.00	2.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.5000	-25.0000
Instinet, LLC (BLKX)	2.22	0.00	0.00	0.00	2.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-6.4890	-5.4630

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)
IEX SERVICES LLC (IEXG)	2.22	0.00	0.00	0.00	2.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.1773	-9.0000
INTL FCSTONE SECURITIES INC. (INTL)	2.22	0.00	0.00	0.00	2.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

September 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
79.55	35.71	0.00	0.00	64.29

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)	27.14	20.00	0.00	0.00	31.11	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq (XNAS)	17.14	40.00	0.00	0.00	4.44	-2.2350	-30.0000	0.0000	0.0000	0.0000	0.0000	75.6687	4.6155
GTS Securities, LLC (GTSM)	14.29	8.00	0.00	0.00	17.78	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBSP (UBSP)	14.29	0.00	0.00	0.00	22.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Mkt Llc (XASE)	5.71	0.00	0.00	0.00	8.89	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-18.6952	-5.1852
NYSE Arca (ARCX)	2.86	0.00	0.00	0.00	4.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-111.3203	-11.1320
CBOE EDGX (EDGX)	2.86	8.00	0.00	0.00	0.00	-0.2850	-28.5000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
IEX SERVICES LLC (IEXG)	2.86	8.00	0.00	0.00	0.00	-0.4800	-8.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC. (VALR)	2.86	8.00	0.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq BX (XBOS)	2.86	0.00	0.00	0.00	4.44	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-20.1640	-11.2787

Material Aspects:

September 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	21.96	0.00	68.69	9.35

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)	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: