

FNNL - Held NMS Stocks and Options Order Routing Public Report

Generated on Tue Jul 30 2024 18:05:21 GMT-0400 (Eastern Daylight Time)

2nd Quarter, 2024

April 2024

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
-	-	-	-	-

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)

April 2024

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
-	-	-	-	-

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)

April 2024

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
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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)

May 2024

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
100.00	98.70	0.00	1.30	0.00

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)
XTX Direct	27.27	27.63	0.00	0.00	0.00	-0.25	-121.0749	0.00	0.0000	0.00	0.0000	0.00	0.0000
Intelligentcross	25.97	26.32	0.00	0.00	0.00	-0.28	-93.7402	0.00	0.0000	0.00	0.0000	0.00	0.0000
HRT	10.39	10.53	0.00	0.00	0.00	-0.10	-116.6306	0.00	0.0000	0.00	0.0000	0.00	0.0000
Jane Street Capital	9.09	9.21	0.00	0.00	0.00	-0.09	-54.6015	0.00	0.0000	0.00	0.0000	0.00	0.0000
Citadel Securities	6.49	6.58	0.00	0.00	0.00	-0.06	-122.0710	0.00	0.0000	0.00	0.0000	0.00	0.0000
JLEQ	3.90	3.95	0.00	0.00	0.00	-0.03	-34.4080	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	3.90	3.95	0.00	0.00	0.00	0.02	19.9259	0.00	0.0000	0.00	0.0000	0.00	0.0000
Goldman Sachs & Co. LLC SIGMA X2	2.60	2.63	0.00	0.00	0.00	-0.03	-141.0650	0.00	0.0000	0.00	0.0000	0.00	0.0000
NYSE NATIONAL, INC	1.30	1.32	0.00	0.00	0.00	0.00	13.9250	0.00	0.0000	0.00	0.0000	0.00	0.0000
Barclays Ats	1.30	1.32	0.00	0.00	0.00	-0.02	-76.0750	0.00	0.0000	0.00	0.0000	0.00	0.0000

May 2024

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
100.00	99.80	0.10	0.09	0.00

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)
Cboe EDGA Exchange, Inc.	26.56	26.57	30.00	3.17	0.00	11.99	6.3987	0.01	6.5360	0.00	19.9255	0.00	0.0000
Citadel Securities	21.13	21.15	20.00	0.00	0.00	-181.60	-117.5055	-0.18	-131.0718	0.00	0.0000	0.00	0.0000
UBS Securities, LLC	11.35	11.28	8.57	92.06	0.00	-9.40	-11.0726	-0.01	-11.0698	-1.04	-11.0700	0.00	0.0000
Cboe BYX Exchange, Inc.	10.86	10.88	2.86	1.59	0.00	-0.82	-1.0717	-0.00	-6.6995	0.00	0.9250	0.00	0.0000
Intelligentcross	5.80	5.80	7.14	0.00	0.00	-55.68	-85.0355	-0.07	-137.0730	0.00	0.0000	0.00	0.0000
NYSE NATIONAL, INC	4.44	4.44	2.86	0.00	0.00	0.66	2.1855	-0.00	-5.8385	0.00	0.0000	0.00	0.0000
JLEQ	3.68	3.68	4.29	0.00	0.00	-30.97	-121.2426	-0.04	-131.0750	0.00	0.0000	0.00	0.0000
UBS Securities, LLC ATS	3.03	3.04	1.43	0.00	0.00	-28.94	-140.6864	-0.01	-141.0750	0.00	0.0000	0.00	0.0000
Mts Markets International Inc.	2.24	2.25	0.00	0.00	0.00	-19.94	-129.9712	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq BX, Inc.	1.88	1.88	8.57	0.00	0.00	-0.23	-1.7386	-0.01	-14.8550	0.00	0.0000	0.00	0.0000

May 2024

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
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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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June 2024

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
100.00	99.28	0.00	0.72	0.00

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)
Intelligentcross	36.23	36.50	0.00	0.00	0.00	-0.56	-53.1109	0.00	0.0000	0.00	0.0000	0.00	0.0000
Jane Street Capital	16.67	16.79	0.00	0.00	0.00	-0.25	-62.7170	0.00	0.0000	0.00	0.0000	0.00	0.0000
XTX Direct	16.67	16.79	0.00	0.00	0.00	-0.22	-54.1615	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	5.80	5.84	0.00	0.00	0.00	0.06	18.7529	0.00	0.0000	0.00	0.0000	0.00	0.0000
HRT	5.07	5.11	0.00	0.00	0.00	-0.04	-49.1531	0.00	0.0000	0.00	0.0000	0.00	0.0000
Virtu MatchIt	3.62	3.65	0.00	0.00	0.00	-0.03	-54.4284	0.00	0.0000	0.00	0.0000	0.00	0.0000
JLEQ	2.90	2.92	0.00	0.00	0.00	-0.04	-59.0492	0.00	0.0000	0.00	0.0000	0.00	0.0000
Citadel Securities	2.17	2.19	0.00	0.00	0.00	-0.01	-24.4150	0.00	0.0000	0.00	0.0000	0.00	0.0000
Investors Exchange (IEXG)	2.17	2.19	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Two Sigma Securities, LLC	1.45	0.73	0.00	100.00	0.00	0.00	0.0000	0.00	0.0000	-0.01	-126.0670	0.00	0.0000

June 2024

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
100.00	99.79	0.14	0.07	0.00

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)
Cboe EDGA Exchange, Inc.	23.32	23.33	25.87	1.96	0.00	11.41	2.0181	-0.01	-1.5790	-0.00	-2.1877	0.00	0.0000
Citadel Securities	21.22	21.25	17.13	0.00	0.00	-467.01	-92.8303	-0.55	-111.7983	0.00	0.0000	0.00	0.0000
UBS Securities, LLC	15.06	15.01	11.19	87.58	0.00	-26.99	-7.9357	-0.02	-6.5752	-0.49	-6.0513	0.00	0.0000
Cboe BYX Exchange, Inc.	10.02	10.03	6.99	0.00	0.00	-1.73	-0.7189	-0.14	-4.5591	0.00	0.0000	0.00	0.0000
Intelligentcross	6.54	6.53	10.84	2.61	0.00	-135.40	-65.2250	-0.50	-21.7400	-0.06	-14.0152	0.00	0.0000
Nasdaq BX, Inc.	3.07	3.07	2.80	0.00	0.00	-1.93	-2.8741	-0.00	-3.0762	0.00	0.0000	0.00	0.0000
JLEQ	2.90	2.90	4.20	0.00	0.00	-44.88	-37.0988	-0.10	-87.3825	0.00	0.0000	0.00	0.0000
NYSE NATIONAL, INC	2.70	2.70	2.10	0.00	0.00	-0.29	-0.4574	0.00	0.6423	0.00	0.0000	0.00	0.0000
Mts Markets International Inc.	2.48	2.48	1.05	0.00	0.00	-55.63	-103.4187	-0.03	-87.3833	0.00	0.0000	0.00	0.0000
Investors Exchange (IEXG)	2.07	2.07	2.10	0.00	0.00	-2.59	-5.6175	-0.00	-4.6927	0.00	0.0000	0.00	0.0000

June 2024

Options

Summary

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-	-	-	-	-

Venues

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