

FNNL - Held NMS Stocks and Options Order Routing Public Report

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4th Quarter, 2024

October 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	99.17	0.41	0.41	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	24.27	24.48	0.00	0.00	0.00	0.18	8.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq OMX	21.58	21.55	0.00	50.00	0.00	0.46	29.3418	0.00	0.0000	-0.00	-32.0000	0.00	0.0000
CITADEL SECURITIES LLC	20.95	20.92	50.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	9.34	9.41	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Goldman Sachs & Co. LLC SIGMA X2	6.85	6.90	0.00	0.00	0.00	0.06	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
EBX LLC	3.32	3.35	0.00	0.00	0.00	0.02	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Instinet, LLC	3.11	3.14	0.00	0.00	0.00	0.02	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Investors Exchange (IEXG)	2.70	2.51	50.00	0.00	0.00	0.04	19.5238	0.01	20.0000	0.00	0.0000	0.00	0.0000
DOT	2.49	2.51	0.00	0.00	0.00	0.04	29.5000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Hudson River Trading (Hrt)	0.83	0.84	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

October 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	99.85	0.11	0.04	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)
CITADEL SECURITIES LLC	28.76	28.76	39.40	6.07	0.00	-0.73	-0.0134	-0.00	-0.0243	0.00	0.0000	0.00	0.0000
Nasdaq OMX	17.15	17.15	12.78	29.93	0.00	700.76	22.0081	0.42	16.9128	-0.18	-7.7733	0.00	0.0000
Hudson River Trading (Hrt)	8.11	8.11	6.98	2.21	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Virtu Americas, LLC	7.27	7.27	6.07	1.52	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
NYSE Arca, Inc.	6.50	6.50	2.61	22.21	0.00	313.13	25.2493	0.08	16.5118	-0.40	-18.8562	0.00	0.0000
MEMX LLC	6.04	6.04	11.34	4.97	0.00	177.66	14.6814	0.34	12.3728	0.05	14.2172	0.00	0.0000
Intelligentcross	3.94	3.95	3.78	0.28	0.00	58.07	8.0000	0.06	8.0000	0.00	8.0000	0.00	0.0000
Instinet, LLC	3.38	3.38	2.02	0.00	0.00	64.18	10.0000	0.04	10.0000	0.00	0.0000	0.00	0.0000
Cboe EDGX Exchange, Inc.	3.33	3.33	1.49	14.48	0.00	164.66	26.8693	0.05	16.2243	-0.15	-4.8661	0.00	0.0000
MIAX Pearl Equities	3.11	3.11	2.50	3.17	0.00	128.39	22.1419	0.06	11.0161	-0.02	-10.1783	0.00	0.0000

October 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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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	99.55	0.30	0.15	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)
CITADEL SECURITIES LLC	26.52	26.48	50.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq OMX	20.76	20.70	0.00	100.00	0.00	0.88	28.6494	0.00	0.0000	-0.00	-32.0000	0.00	0.0000
Intelligentcross	19.39	19.33	50.00	0.00	0.00	0.19	8.0000	0.00	8.0000	0.00	0.0000	0.00	0.0000
Goldman Sachs & Co. LLC SIGMA X2	5.61	5.63	0.00	0.00	0.00	0.05	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	5.15	5.18	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
EBX LLC	4.09	4.11	0.00	0.00	0.00	0.03	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Instinet, LLC	3.94	3.96	0.00	0.00	0.00	0.06	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Investors Exchange (IEXG)	3.33	3.35	0.00	0.00	0.00	0.05	18.4615	0.00	0.0000	0.00	0.0000	0.00	0.0000
NYSE Chicago, Inc.	2.73	2.74	0.00	0.00	0.00	0.02	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe BYX Exchange, Inc.	1.67	1.67	0.00	0.00	0.00	-0.01	-4.6429	0.00	0.0000	0.00	0.0000	0.00	0.0000

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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	99.84	0.12	0.04	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)
CITADEL SECURITIES LLC	47.56	47.57	55.40	8.89	0.00	-0.28	-0.0048	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq OMX	12.84	12.83	8.15	36.44	0.00	263.86	16.6133	0.09	8.8151	-0.17	-9.0385	0.00	0.0000
Hudson River Trading (Hrt)	5.33	5.33	6.85	0.43	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Virtu Americas, LLC	4.40	4.40	2.58	0.65	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
NYSE Arca, Inc.	4.11	4.10	2.82	19.74	0.00	98.54	21.8126	0.03	6.2399	-0.16	-15.0976	0.00	0.0000
Instinet, LLC	3.74	3.74	4.52	0.00	0.00	46.69	10.0000	0.06	10.0000	0.00	0.0000	0.00	0.0000
MEMX LLC	3.34	3.34	4.60	0.22	0.00	50.62	12.8711	0.05	8.1208	0.00	8.6720	0.00	0.0000
Intelligentcross	2.51	2.51	1.45	0.00	0.00	23.59	8.0000	0.02	8.0000	0.00	0.0000	0.00	0.0000
Cboe EDGX Exchange, Inc.	2.50	2.49	1.29	17.14	0.00	68.04	23.9342	0.02	12.6088	-0.12	-11.1435	0.00	0.0000
MIAX Pearl Equities	2.39	2.38	3.15	6.29	0.00	29.64	10.3262	0.03	7.1284	-0.10	-7.2970	0.00	0.0000

November 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
-	-	-	-	-

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)

December 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

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	100.00	0.00	0.00	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)
CITADEL SECURITIES LLC	28.72	28.72	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq OMX	23.08	23.08	0.00	0.00	0.00	0.49	28.7836	0.00	0.0000	0.00	0.0000	0.00	0.0000
Intelligentcross	19.49	19.49	0.00	0.00	0.00	0.12	8.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Goldman Sachs & Co. LLC SIGMA X2	9.23	9.23	0.00	0.00	0.00	0.05	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Investors Exchange (IEXG)	3.33	3.33	0.00	0.00	0.00	0.03	18.5714	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe BYX Exchange, Inc.	2.56	2.56	0.00	0.00	0.00	-0.00	-0.8667	0.00	0.0000	0.00	0.0000	0.00	0.0000
DOT	2.31	2.31	0.00	0.00	0.00	0.04	29.5000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Instinet, LLC	2.31	2.31	0.00	0.00	0.00	0.02	10.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Hudson River Trading (Hrt)	2.05	2.05	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Virtu Americas, LLC	1.54	1.54	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

December 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	99.90	0.06	0.04	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)
CITADEL SECURITIES LLC	37.26	37.26	48.68	15.47	0.00	-0.10	-0.0051	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq OMX	12.29	12.28	15.46	23.76	0.00	114.27	18.8031	0.18	20.1691	-0.04	-9.1728	0.00	0.0000

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	8.08	8.08	7.24	0.00	0.00	31.80	8.0000	0.02	8.0000	0.00	0.0000	0.00	0.0000
Hudson River Trading (Hrt)	6.74	6.74	6.58	0.55	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
NYSE Arca, Inc.	6.11	6.11	1.97	13.81	0.00	78.33	26.4393	0.01	21.5455	-0.04	-17.4800	0.00	0.0000
Instinet, LLC	5.90	5.90	6.25	0.00	0.00	28.76	10.0000	0.03	10.0000	0.00	0.0000	0.00	0.0000
Virtu Americas, LLC	5.73	5.72	4.28	14.92	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
MIAX Pearl Equities	3.28	3.28	2.30	3.87	0.00	34.44	21.7766	0.01	15.9714	-0.01	-11.4857	0.00	0.0000
Goldman Sachs & Co. LLC SIGMA X2	2.90	2.91	0.66	0.00	0.00	14.48	10.0000	0.00	10.0000	0.00	0.0000	0.00	0.0000
Cboe EDGX Exchange, Inc.	2.31	2.30	0.00	19.34	0.00	29.11	25.9306	0.00	0.0000	-0.07	-20.8971	0.00	0.0000

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December 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
-	-	-	-	-

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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