

Nomura - Held NMS Stocks and Options Order Routing Public Report

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4th Quarter, 2021

October 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
0.00	0.00	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)

Material Aspects:

October 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
0.00	0.00	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)

Material Aspects:

October 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	3.62	65.30	24.17	6.90

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)
INSTINET	89.50	1.03	66.25	25.78	6.95	1,189.56	29.7316	68,664.64	17.3729	2,420.13	3.0029	2,741.91	7.3490
CASY	4.20	19.13	63.93	12.57	4.37	6,451.28	15.2157	14,829.14	11.0457	4,090.92	11.2884	1,808.07	10.7342
ICAP	4.20	32.24	51.91	4.92	10.93	8,231.73	12.7170	8,275.6	12.7170	1,375.73	12.7170	1,081.71	12.7170
Pyramid	0.96	4.76	61.90	30.95	2.38	49.12	65.4900	3,560.85	64.3334	871.3	55.1454	196.47	65.4900
Lakeshore	0.41	33.33	61.11	0.00	5.56	3,183.75	50.9400	5,531.35	53.9644	0	0.0000	331.36	32.8400
TULLETT PREBON FINANCIAL SERVICES LLC	0.41	61.11	38.89	0.00	0.00	2,505.6	27.8400	8,437.11	35.6840	0	0.0000	0	0.0000
MAXIM	0.09	0.00	100.00	0.00	0.00	0	0.0000	165.42	57.8400	0	0.0000	0	0.0000
TRADITION SECURITIES AND DERIVATIVES INC.	0.07	100.00	0.00	0.00	0.00	2,152.8	47.8400	0	0.0000	0	0.0000	0	0.0000
Baycrest	0.05	50.00	0.00	50.00	0.00	719.21	35.9604	0	0.0000	899.01	35.9604	0	0.0000
RFA Securities LLC	0.05	0.00	50.00	50.00	0.00	0	0.0000	1,892	37.8400	3,784	37.8400	0	0.0000

Material Aspects:

INSTINET:

Nomura receives rebates from Instinet

CASY:

No material aspects to disclose

ICAP:

No material aspects to disclose

Pyramid:

No material aspects to disclose

Lakeshore:

No material aspects to disclose

TULLETT PREBON FINANCIAL SERVICES LLC:

No material aspects to disclose

MAXIM:

No material aspects to disclose

TRADITION SECURITIES AND DERIVATIVES INC.:

No material aspects to disclose

Baycrest:

No material aspects to disclose

November 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
0.00	0.00	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)

Material Aspects:

November 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
0.00	0.00	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)

Material Aspects:

November 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	2.09	44.70	22.44	30.77

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)
INSTINET	92.61	0.47	44.37	23.64	31.51	825.41	27.5964	17,342.55	6.2646	5,311.34	5.8244	1,864.37	1.4769
ICAP	3.14	22.78	53.33	4.44	19.44	10,332.75	11.3337	12,822.2	11.3337	669.14	11.3337	2,868.68	11.3337
CASY	2.67	17.65	45.10	5.23	32.03	5,270.88	14.3277	11,390.64	13.8851	1,157.98	15.1568	6,084.96	13.1496
Pyramid	0.65	37.84	27.03	21.62	13.51	510.82	65.4900	602.51	65.4900	869.95	58.1907	54.34	45.2817
TULLETT PREBON FINANCIAL SERVICES LLC	0.45	23.08	65.38	11.54	0.00	696	27.8400	4,228.81	26.2219	7,136	47.5733	0	0.0000
Lakeshore	0.17	10.00	80.00	10.00	0.00	1,194.95	54.9400	1,825.22	54.4191	34.47	33.1400	0	0.0000
CANACCORD GENUITY INC.	0.12	71.43	14.29	0.00	14.29	398.24	46.3074	347.31	46.3074	0	0.0000	45.38	46.3074
MAXIM	0.07	0.00	25.00	50.00	25.00	0	0.0000	203.02	57.8400	281.1	57.8400	1.16	57.8400
XFA	0.07	0.00	75.00	25.00	0.00	0	0.0000	141.28	67.9227	16.39	71.2400	0	0.0000
RFA Securities LLC	0.02	0.00	100.00	0.00	0.00	0	0.0000	756.8	37.8400	0	0.0000	0	0.0000

Material Aspects:

INSTINET:

Nomura receives rebates from Instinet

ICAP:

No material aspects to disclose

CASY:

No material aspects to disclose

Pyramid:

No material aspects to disclose

TULLETT PREBON FINANCIAL SERVICES LLC:

No material aspects to disclose

Lakeshore:

No material aspects to disclose

CANACCORD GENUITY INC.:

No material aspects to disclose

MAXIM:

No material aspects to disclose

XFA:

No material aspects to disclose

RFA Securities LLC:

No material aspects to disclose

December 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
0.00	0.00	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)

Material Aspects:

December 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
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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)

Material Aspects:

December 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	3.40	73.17	22.98	0.45

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)
INSTINET	88.49	0.65	75.11	24.17	0.07	-938.4	-69.0000	9,887.02	3.2370	-5,245.11	-9.4003	0	0.0000
CASY	4.86	22.22	69.28	7.19	1.31	9,057.15	15.2014	9,913.16	12.8948	1,018.62	8.4631	12.84	12.8400
ICAP	4.70	28.38	50.68	14.19	6.76	6,439.6	12.4369	6,095.47	12.4369	2,863.61	12.4369	2,735.88	12.4369
Pyramid	1.08	8.82	44.12	47.06	0.00	671.27	65.4900	1,130.79	47.7531	621.48	63.0306	0	0.0000
TULLETT PREBON FINANCIAL SERVICES LLC	0.35	27.27	72.73	0.00	0.00	692	27.6800	8,920.3	42.9894	0	0.0000	0	0.0000
XFA	0.19	100.00	0.00	0.00	0.00	1,792.24	68.9323	0	0.0000	0	0.0000	0	0.0000
CANACCORD GENUITY INC.	0.06	0.00	50.00	50.00	0.00	0	0.0000	31.49	46.3074	2.78	46.3074	0	0.0000
MARKET SECURITIES, LLC	0.06	0.00	50.00	50.00	0.00	0	0.0000	28.5	71.2400	28.5	71.2400	0	0.0000
MAXIM	0.06	0.00	100.00	0.00	0.00	0	0.0000	12.53	27.8400	0	0.0000	0	0.0000
DASH FINANCIAL LLC	0.03	0.00	100.00	0.00	0.00	0	0.0000	20.26	20.2600	0	0.0000	0	0.0000

Material Aspects:

INSTINET:

Nomura receives rebates from Instinet

CASY:

No material aspects to disclose

ICAP:

No material aspects to disclose

Pyramid:

No material aspects to disclose

TULLETT PREBON FINANCIAL SERVICES LLC:

No material aspects to disclose

XFA:

No material aspects to disclose

CANACCORD GENUITY INC.:

No material aspects to disclose

MARKET SECURITIES, LLC:

No material aspects to disclose

MAXIM:

No material aspects to disclose

DASH FINANCIAL LLC:

Nomura may receive rebates from Dash