

Nomura - Held NMS Stocks and Options Order Routing Public Report

Generated on Wed Apr 27 2022 20:48:18 GMT-0400 (Eastern Daylight Time)

1st Quarter, 2022

January 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
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:

January 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
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:

January 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	4.85	49.18	33.64	12.33

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	88.64	0.68	51.53	35.65	12.14	0	0.0000	-1,951.1	-0.7582	-5,405	-3.4924	-9,472.55	-11.3380
ICAP	4.65	40.58	25.60	12.56	21.26	-8,906.31	-11.1897	-5,203.54	-11.1897	-3,911.91	-11.1897	-2,903.05	-11.1897
CASY	4.33	41.97	28.50	18.13	11.40	-9,485.94	-15.4549	-5,666.05	-11.3927	-2,726.82	-10.0103	-1,133.02	-13.9226
Pyramid	1.19	5.66	52.83	33.96	7.55	-91.69	-65.4900	-4,897.64	-65.0072	-2,039.63	-44.6307	-110.66	-53.7182
TULLETT PREBON FINANCIAL SERVICES LLC	0.38	47.06	23.53	29.41	0.00	-6,337.79	-53.4789	-2,334.53	-26.3551	-669.23	-10.5308	0	0.0000
XFA	0.38	58.82	17.65	23.53	0.00	-1,544.01	-65.5354	-299.92	-71.2400	-656.12	-71.2400	0	0.0000
MAXIM	0.18	0.00	87.50	12.50	0.00	0	0.0000	-261.44	-57.8400	-0.55	-7.8400	0	0.0000
CANACCORD GENUITY INC.	0.11	0.00	60.00	40.00	0.00	0	0.0000	-855.3	-46.3074	-251.11	-26.6853	0	0.0000
DASH FINANCIAL LLC	0.07	0.00	100.00	0.00	0.00	0	0.0000	-354.55	-20.2600	0	0.0000	0	0.0000
Lakeshore	0.07	100.00	0.00	0.00	0.00	-412.05	-54.9400	0	0.0000	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

XFA:

No material aspects to disclose

MAXIM:

No material aspects to disclose

CANACCORD GENUITY INC.:

No material aspects to disclose

DASH FINANCIAL LLC:

Nomura may receive rebates from Dash

Lakeshore:

No material aspects to disclose

February 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
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:

February 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
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:

February 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	3.38	53.19	43.26	0.18

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	89.24	0.61	53.70	45.69	0.00	-206.87	-27.5833	-26,759.87	-10.5018	-11,400.99	-5.3328	0	0.0000
CASY	6.40	20.56	53.23	25.40	0.81	-12,856.06	-13.3381	-20,069.12	-11.3626	-6,629.24	-8.7383	-156.65	-12.8400
ICAP	3.10	36.67	44.17	15.00	4.17	-10,459.19	-11.4368	-990.77	-11.4368	-488.81	-11.4368	-473.6	-11.4368
Pyramid	0.57	9.09	45.45	45.45	0.00	-1,309.8	-65.4900	-948.68	-65.1569	-158.81	-51.0648	0	0.0000
TULLETT PREBON FINANCIAL SERVICES LLC	0.49	47.37	36.84	15.79	0.00	-7,626.83	-26.4526	-1,565.72	-27.8400	-1,252.8	-27.8400	0	0.0000
TRADITION SECURITIES AND DERIVATIVES INC.	0.08	66.67	0.00	33.33	0.00	-1,124.1	-74.9400	0	0.0000	-39.2	-7.8400	0	0.0000
XFA	0.08	66.67	33.33	0.00	0.00	-1,446.88	-71.2400	-854.88	-71.2400	0	0.0000	0	0.0000
CANACCORD GENUITY INC.	0.05	0.00	50.00	50.00	0.00	0	0.0000	-617.74	-46.3074	-46.31	-46.3074	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

TRADITION SECURITIES AND DERIVATIVES INC.:

No material aspects to disclose

XFA:

No material aspects to disclose

CANACCORD GENUITY INC.:

No material aspects to disclose

March 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
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:

March 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
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:

March 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	3.62	56.54	39.63	0.21

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)
INSTINET	87.90	0.41	57.96	41.62	0.00	0	0.0000	-20,718	-7.1694	-360.99	-0.2039	0	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)
CASY	5.23	29.35	46.27	24.38	0.00	-14,384.91	-16.4296	-9,313.39	-11.0751	-4,964.04	-9.5550	0	0.0000
ICAP	3.75	34.03	42.36	18.06	5.56	-8,006.63	-11.6237	-5,334.81	-11.6237	-1,172.48	-11.6237	-502.72	-11.6237
Pyramid	1.41	3.70	48.15	48.15	0.00	-27.51	-65.4900	-3,039.5	-64.7666	-1,952.23	-47.8839	0	0.0000
TULLETT PREBON FINANCIAL SERVICES LLC	0.60	56.52	30.43	13.04	0.00	-23,761.11	-24.3185	-2,928.77	-27.8400	-866.94	-27.8400	0	0.0000
XFA	0.52	10.00	50.00	40.00	0.00	-113.98	-71.2400	-916.15	-71.2400	-1,079.29	-71.2400	0	0.0000
DASH FINANCIAL LLC	0.18	0.00	85.71	14.29	0.00	0	0.0000	-20.26	-20.2600	-101.3	-20.2600	0	0.0000
MAXIM	0.13	0.00	100.00	0.00	0.00	0	0.0000	-131.88	-57.8400	0	0.0000	0	0.0000
Baycrest	0.10	0.00	50.00	50.00	0.00	0	0.0000	-175.48	-69.3604	-175.48	-69.3604	0	0.0000
MACRO RISK ADVISORS LLC	0.08	0.00	100.00	0.00	0.00	0	0.0000	-128.52	-42.8400	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

DASH FINANCIAL LLC:
Nomura may receive rebates from Dash

MAXIM:
No material aspects to disclose

Baycrest:
No material aspects to disclose

MACRO RISK ADVISORS LLC:
No material aspects to disclose