Aventura Securities, LLC - Held NMS Stocks and Options Order Routing Public Report

Generated on Wed April 11, 2023

Ist Quarter, 2023

Jan-23

S&P 500 Stocks

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	62.50	20.83	16.67	0.00

Venues

Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
directed Order Flow	Orders (%)	(%)	Orders (%)	Limit Orders (%)	Orders (%)	Paid/Received for Market	for Market Orders(cents per	for Marketable Limit	Marketable Limit Orders(cents	Received for Non-	Non- Marketable Limit	Paid/Received for Other	for Other Orders(cents per
						Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)	Marketable Limit	Orders(cents per hundred shares)	Orders(USD)	hundred shares)
										Orders(USD)			
VIRTU Americas,	28.57	40.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
Citadel Securities	25.00	33.33	33.33	25.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
Instinet BlockCross	21.43	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GI Execution	14.29	20.00	33.33	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Services, LLC													
boe EDGX US Equities	3.57	0.00	0.00	25.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
StoneX Financial	3.57	0.00	33.33	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
INC.													
Jane Street Capital,	3.57	6.67	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Jan-23

Non-S&P 500 Stocks

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	35.90	35.90	28.21	0.00

Γ	Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
1	directed Order Flow	Orders (%)	(%)	Orders (%)	Limit Orders (%)	Orders (%)	Paid/Received for Market	for Market Orders(cents per	for Marketable Limit	Marketable Limit Orders(cents	Received for Non-	Non- Marketable Limit	Paid/Received for Other	for Other Orders(cents per
- 1							Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)	Marketable Limit	Orders(cents per hundred shares)	Orders(USD)	hundred shares)
1											Orders(USD)			

Instinet BlockCross	32.14	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas,	16.07	23.08	46.15	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
Citadel Securities,	14.29	30.77	30.77	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
Cboe EDGX US Equities	10.71	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Exchange													
GI Execution	8.93	15.38	15.38	8.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Services LLC													
NASDAQ Execution	8.93	0.00	0.00	41.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Services, LLC													
Jane Street Capital,	5.36	15.38	7.69	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
iic													
StoneX Financial	1.79	7.69	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
INC													
UBS Securities, LLC	1.79	7.69	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
		l			l			l					

Jan-23

Options Contracts

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	20.31	0.00	79.69	0.00

Venues

Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
directed Order Flow	Orders (%)	(%)	Orders (%)	Limit Orders (%)	Orders (%)	Paid/Received for Market	for Market Orders(cents per	for Marketable Limit	Marketable Limit Orders(cents	Received for Non-	Non- Marketable Limit	Paid/Received for Other	for Other Orders(cents per
						Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)	Marketable Limit	Orders(cents per hundred shares)	Orders(USD)	hundred shares)
										Orders(USD)			
Citadel Securities, LLC	42.19	38.46	0.00	43.14	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine	35.94	0.00	0.00	45.10	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Execution Services													
u.c													
Dash Financial	12.50	15.38	0.00	11.76	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Technologies LLC													
Susquehanna Capital	6.25	30.77	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Group													
	ļ												
Morgan Stanley &	3.13	15.38	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Company LLC													

Feb-23

S&P 500 Stocks

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	83.33	0.00	16.67	0.00

Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
directed Order Flow	v Orders (%)	(%)	Orders (%)	Limit Orders (%)	Orders (%)	Paid/Received for Market	for Market Orders(cents per	for Marketable Limit	Marketable Limit Orders(cents	Received for Non-	Non- Marketable Limit	Paid/Received for Other	for Other Orders(cents per
						Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)	Marketable Limit	Orders(cents per hundred shares)	Orders(USD)	hundred shares)
										Orders(USD)			
VIRTU Americas, LLC	42.86	60.00	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GI Execution Services,	28.57	40.00	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
Members Exchange	14.29	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock	14.29	0.00	0.00	50.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Exchange													

Feb-23

Non-S&P 500 Stocks

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	36.84	21.05	42.11	0.00

Venue - Non- directed Order Flow		Market Orders (%)	Marketable Limit Orders (%)		Other Orders (%)	,	Net Payment Paid/ Received for Market Orders(cents per	· '	Net Payment Paid/ Received for Marketable Limit Orders(cents	Net Payment Paid/ Received for Non-	Net Payment Paid/ Received for Non- Marketable Limit	Net Payment Paid/Received for Other	Net Payment Paid/ Receiv for Other Orders (cents p
						Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Orders(USD)	hundred shares)
Citadel Securities, LLC	32.00	75.00	50.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC	20.00	0.00	0.00	41.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe EDGX US Equities Exchange	12.00	0.00	0.00	25.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC	8.00	12.50	25.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
New York Stock Exchange	8.00	0.00	0.00	16.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross	4.00	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC	4.00	0.00	25.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Members Exchange	4.00	0.00	0.00	8.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
VIRTU Americas, LLC	4.00	12.50	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC	4.00	0.00	0.00	8.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Options

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	18.26	4.35	49.57	27.83

Venues

Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
directed Order Flow	Orders (%)	(%)	Orders (%)	Limit Orders (%)	Orders (%)	Paid/Received for Market	for Market Orders(cents per	for Marketable Limit	Marketable Limit Orders(cents	Received for Non-	Non- Marketable Limit	Paid/Received for Other	for Other Orders(cents per
						Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)		Orders(cents per hundred shares)	Orders(USD)	hundred shares)
										Orders(USD)			
Citadel Securities,	35.65	42.86	0.00	28.07	50.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
Wolverine	25.22	0.00	20.00	49.12	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Execution Services													
Dash Financial	20.87	19.05	20.00	21.05	21.88	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Technologies LLC													
Susquehanna Captial	15.65	33.33	40.00	0.00	28.13	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Group													
Morgan Stanley &	2.61	4.76	20.00	1.75	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Company LLC													

Mar-23

S&P 500 Stocks

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	77.27	2.27	20.45	0.00

Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
directed Order Flow		(%)	Orders (%)				for Market Orders(cents per	,	Marketable Limit Orders(cents	Received for Non-		Paid/Received for Other	for Other Orders(cents per
directed Order Flow	Orders (%)	(/6)	Orders (%)	Lillic Orders (76)	Orders (78)	Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)		Orders(cents per hundred shares)		hundred shares)
						Orders(O3D)	nunured snares)	Orders(O3D)	per nunureu snares)	Orders(USD)	Orders(cents per nundred shares)	Orders(O3D)	nunureu snares)
Citadel Securities	27.66	32.35	0.00	16.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
VIRTU Americas, LLC	23.40	32.35	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
GI Execution	17.02	20.59	0.00	8.33	0.00		0.0000	0	0.0000	^	0.0000	0	0.0000
Services, LLC	17.02	20.59	0.00	6.33	0.00	U	0.0000	U	0.0000	U	0.0000	۰	0.0000
Services, LLC													
Choe EDGX US	10.64	0.00	0.00	41.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Equities Exchange						<u>-</u>		-		<u>-</u>	1	_	
Jane Street Capital,	10.64	14.71	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
LLC													
New York Stock	4.26	0.00	0.00	16.67	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Exchange													
Instinet BlockCross	2.13	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Members Exchange	2.13	0.00	0.00	8.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC	n 2.13	0.00	0.00	8.33	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Mar-23

Non-S&P 500 Stocks

Summary

		Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
I	100.00	70.59	8.82	20.59	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(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	21.05	29.17	0.00	10.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NASDAQ Execution Services, LLC	10.53	0.00	0.00	40.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Cboe BZX U.S. Equities Exchange	7.89	0.00	0.00	30.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Jane Street Capital, LLC	7.89	12.50	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Two Sigma Securities, LLC	5.26	4.17	33.33	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
UBS Securities, LLC	5.26	8.33	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
NYSE American	2.63	0.00	0.00	10.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Instinet BlockCross	2.63	0.00	0.00	0.00	100.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
G1 Execution Services, LLC	2.63	4.17	0.00	0.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000

.....

Mar-23

Options Contracts

Summary

	Market Orders as % of Non- Directed Orders		Non-Marketable Limit Orders as % of Non- Directed Orders	
100.00	16.09	1.15	56.32	26.44

ſ	Venue - Non-	Non- Directed	Market Orders	Marketable Limit	Non- Marketable	Other	Net Payment	Net Payment Paid/ Received	Net Payment Paid/ Received	Net Payment Paid/ Received for	Net Payment Paid/	Net Payment Paid/ Received for	Net Payment	Net Payment Paid/ Received
-	directed Order Flow	Orders (%)	(%)	Orders (%)	Limit Orders (%)	Orders (%)	Paid/Received for Market	for Market Orders(cents per	for Marketable Limit	Marketable Limit Orders(cents	Received for Non-	Non- Marketable Limit	Paid/Received for Other	for Other Orders(cents per
-							Orders(USD)	hundred shares)	Orders(USD)	per hundred shares)	Marketable Limit	Orders(cents per hundred shares)	Orders(USD)	hundred shares)
- 1											Orders(USD)			

Citadel Securities, LLC	40.70	57.14	0.00	37.50	39.13	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Dash Financial Technologies LLC	23.26	7.14	0.00	29.17	21.74	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Susquehanna Capital Group	18.60	35.71	0.00	4.17	39.13	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Wolverine Execution Services LLC	13.95	0.00	0.00	25.00	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000
Morgan Stanley &	3.49	0.00	100.00	4.17	0.00	0	0.0000	0	0.0000	0	0.0000	0	0.0000