

Lightspeed Trading LLC - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2021

April 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	27.27	59.09	13.64

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)
NYSE Arca, Inc.	100.00	0.00	100.00	100.00	100.00								

April 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	38.18	53.05	8.76

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)
NYSE Arca, Inc.	100.00	0.00	100.00	100.00	100.00								

April 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	7.47	21.59	70.82	0.12

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)
Wolverine Execution Services, LLC	39.80	96.55	60.91	27.44	1.35	12,782.21	16.7449	44,559.08	20.3474	32,353.36	22.2890	1,335.71	15.4507
NASDAQ OPTIONS MARKET	17.82	0.56	4.45	23.74	2.03	44.16	31.7662	4,623.36	35.1666	-87,768.49	-82.9170	7.20	72.0000
NYSE ARCA OPTIONS	11.40	0.40	3.35	15.03	0.00	116.33	74.0955	2,981.83	54.1658	-28,717.25	-62.6987	0.00	0.0000
CBOE BZX OPTIONS EXCHANGE	10.64	0.01	4.21	13.74	2.70	0.50	50.0000	5,609.59	49.8276	-103,263.50	-73.0242	0.75	37.5000
Cboe Exchange, Inc.	4.29	1.93	5.30	4.20	26.35	0.00	0.0000	754.43	6.2650	53.56	0.3462	23.40	6.3243
Cboe C2 Exchange, Inc.	3.47	0.01	2.49	4.03	66.22	0.43	43.0000	4,434.82	48.4151	-3,956.25	-35.6483	52.74	97.6667
PHILADELPHIA OPTIONS EXCHANGE	2.14	0.00	0.97	2.73	0.00	0.00	0.0000	651.23	17.7689	14.67	0.1206	0.00	0.0000
DASH/IMC	2.08	0.38	4.04	1.66	0.00	0.00	0.0000	-13.14	-1.8859	0.00	0.0000	5,241.24	17.1322
NYSE AMEX OPTIONS	1.91	0.14	1.75	2.14	0.00	228.80	53.9623	8,010.58	40.0449	13.00	0.1251	0.00	0.0000
BOX Exchange LLC	1.41	0.00	1.30	1.59	0.00	0.00	0.0000	-95.15	-2.5537	27.25	0.1925	0.00	0.0000

Material Aspects:

Wolverine Execution Services, LLC:
Lightspeed receives payment for order flow which averaged less than \$0.24 per contract for the entire quarter.

DASH/IMC:
Lightspeed receives payment for order flow which averaged less than \$0.11 per contract for the entire quarter.

May 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	34.78	52.17	13.04

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)
NYSE Arca, Inc.	100.00	0.00	100.00	100.00	100.00								

May 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	39.15	56.30	4.55

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)
NYSE Arca, Inc.	100.00	0.00	100.00	100.00	100.00								

May 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

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	8.61	26.81	64.47	0.10

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)
Wolverine Execution Services, LLC	45.44	93.07	58.05	33.90	0.00	13,097.15	22.5973	42,536.16	24.3766	32,613.77	24.2680	3,385.20	24.5358
NASDAQ OPTIONS MARKET	14.59	1.84	5.09	20.28	0.98	290.01	45.3144	5,441.34	30.6003	-7,734.01	-32.1287	0.00	0.0000
CBOE BZX OPTIONS EXCHANGE	10.60	0.14	4.39	14.59	5.88	31.10	60.9804	8,042.14	50.3925	-6,557.48	-14.2306	1.85	61.6667
NYSE ARCA OPTIONS	6.12	2.69	4.08	7.43	0.98	601.40	67.4215	2,443.17	36.0350	-5,251.59	-36.6424	0.50	50.0000
Cboe C2 Exchange, Inc.	4.43	0.06	3.06	5.58	1.96	4.43	88.6000	6,049.32	46.1992	-7,257.53	-41.4645	0.00	0.0000
Cboe Exchange, Inc.	3.89	1.23	2.58	4.78	5.88	0.00	0.0000	-395.80	-5.0311	-539.90	-3.0972	0.00	0.0000
DASH/IMC	2.29	0.11	3.96	1.88	0.00	0.00	0.0000	1,147.97	40.5786	0.00	0.0000	8,947.27	25.9086
PHILADELPHIA OPTIONS EXCHANGE	2.06	0.03	0.90	2.81	0.98	0.00	0.0000	575.63	17.1420	34.08	0.3163	0.00	0.0000
NYSE AMEX OPTIONS	1.99	0.79	2.33	2.01	0.00	169.30	13.3307	7,670.43	42.1221	295.00	3.7661	0.00	0.0000
MIAMI INTERNATIONAL SECURITIES EXCHANGE	1.38	0.01	1.23	1.63	0.00	0.00	0.0000	132.86	7.0148	0.47	0.0066	0.00	0.0000

Material Aspects:

Wolverine Execution Services, LLC:

Lightspeed receives payment for order flow which averaged less than \$0.24 per contract for the entire quarter.

DASH/IMC:

Lightspeed receives payment for order flow which averaged less than \$0.11 per contract for the entire quarter.

June 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	30.16	66.67	3.17

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)
Wolverine Execution Services, LLC	41.04	93.24	53.92	29.12	0.00	15,883.86	28.1494	46,989.55	24.0154	32,020.37	25.0884	1,917.29	21.9974
CBOE BZX OPTIONS EXCHANGE	12.00	0.68	4.86	16.40	4.81	546.80	62.3489	11,953.78	49.0673	-3,590.86	-6.3198	0.50	50.0000
NYSE ARCA OPTIONS	10.77	0.09	8.73	12.98	5.77	20.52	38.0000	11,199.79	52.4261	-20,632.25	-60.4643	0.98	49.0000
NASDAQ OPTIONS MARKET	9.77	0.88	5.63	12.62	0.00	212.48	32.8916	10,841.13	40.7515	-3,089.25	-16.6860	0.00	0.0000
Cboe C2 Exchange, Inc.	4.33	0.03	3.79	5.06	41.35	107.92	96.3571	13,681.83	61.2820	-5,924.52	-39.1445	17.56	73.1667
CBOEDH	3.28	0.65	2.71	3.83	21.15	0.00	0.0000	-361.30	-3.3023	-413.90	-1.8377	0.00	0.0000
PHILADELPHIA OPTIONS EXCHANGE	3.06	0.10	0.85	4.36	0.00	2.75	1.3158	489.69	22.0780	0.96	0.0045	0.00	0.0000
NYSE AMEX OPTIONS	2.70	3.42	1.76	3.00	0.00	346.46	11.8286	7,003.16	26.7347	315.50	2.5307	0.00	0.0000
BOX Exchange LLC	1.98	0.00	1.11	2.59	0.00	0.00	0.0000	-228.85	-6.0224	23.70	0.0715	0.00	0.0000
DASH/IMC	1.94	0.30	3.77	1.40	0.00	0.00	0.0000	417.29	32.8834	0.00	0.0000	9,810.50	23.3734

Material Aspects:

Wolverine Execution Services, LLC:

Lightspeed receives payment for order flow which averaged less than \$0.24 per contract for the entire quarter.

DASH/IMC:

Lightspeed receives payment for order flow which averaged less than \$0.11 per contract for the entire quarter.