BNP Paribas Securities Corp. - Held NMS Stocks and Options Order Routing Public Report Generated on Mon Jan 30 2023 14:55:11 GMT-0500 (Eastern Standard Time)

4th Quarter, 2022

| Octobe | er 2022 | | | | | | | | | | | | |
|---|--------------------------------|----------------------------|-----------------------------------|--|------------------------|---|---|--|--|---|---|--|--|
| S&P 500 Summary | Stocks | | | | | | | | | | | | |
| Non-Direct as % of A | | Market Orde Non-Directe | | Marketable Limit Orders as % of Non- Directed Orders | Orders | | Other Orders as % of Non-Directed Orders | | | | | | |
| | - | | - | - | | - | - | | | | | | |
| Venues | | _ | | | | | - | | | - | | | |
| Venue - Non- directed Order Flow | Non- Directed Orders (%) | Market Orders (%) | 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) |
| Non-S&I Summary Non-Direct as % of A | P 500 St | | | Marketable Limit Orders as % of Non- Directed Orders | Orders | | Other Orders as % of lon-Directed Orders | | | | | | |
| Venues | | | | | | | | | | | | | |
| Venue - Non- directed Order Flow | Non- Directed Orders (%) | Market Orders (%) | 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 A | spects: | | | | | | | | | | | | |
| Octobe | er 2022 | <u>}</u> | | | | | | | | | | | |

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 | 0.00 | 0.00 | 0.00 | 100.00 |

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 Derivatives Group (CDRG) | 67.69 | 0.00 | 0.00 | 0.00 | 67.69 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 38,795.6000 | 40.0000 |
| Dash Financial Technologies LLC (DFIN) | 30.93 | 0.00 | 0.00 | 0.00 | 30.93 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -4,565.2080 | -2.1200 |

Material Aspects:

November 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 |
|---|--|--|--|---|
| | - | - | - | - |

Venues

| Venue Non- directe Order Flow | Directed Orders Limit Orders d 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 2022

Non-S&P 500 Stocks

Summary

| Non-Directed O | | Marketable Limit Orders as % of Non- Directed Orders | Non-Marketable Limit Orders as % of Non- Directed Orders | Other Orders as % of Non-Directed Orders |
|----------------|--|--|--|---|
|----------------|--|--|--|---|

| -Directed Orders % 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 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 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 | 0.00 | 0.00 | 0.00 | 100.00 |

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 Derivatives Group (CDRG) | 67.72 | 0.00 | 0.00 | 0.00 | 67.72 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 43,101.2000 | 40.0000 |
| Dash Financial Technologies LLC (DFIN) | 30.62 | 0.00 | 0.00 | 0.00 | 30.62 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -6,398.8204 | -3.5800 |

Material Aspects:

December 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 |
|---|--|--|--|---|
| - | - | | - | - |

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 Othe Orders(cents per hundred shares) |
|--|--------------------------------|-------------------------|-----------------------------------|--|------------------------|---|---|--|--|---|---|--|--|
| laterial A | spects: | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| ecem | ber 202 | · 22 | | | | | | | | | | | |
| ecem | ber 202 | 22 | | | | | | | | | | | |
| lon-S&I | P 500 Sto | | | | | | | | | | | | |
| | P 500 Sto | | Orders Ord | Aarketable Limit ders as % of Non- Directed Orders | Orders | | ther Orders as % of on-Directed Orders | | | | | | |

Venues

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

Material Aspects:

December 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 | 0.00 | 0.00 | 0.00 | 100.00 | | |

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 Derivatives Group (CDRG) | 65.02 | 0.00 | 0.00 | 0.00 | 65.02 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 32,264.8000 | 40.0000 |
| Dash Financial Technologies LLC (DFIN) | 33.06 | 0.00 | 0.00 | 0.00 | 33.06 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -5,478.4521 | -3.0300 |

