

GW & WADE ASSET MANAGEMENT CO. - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2022

July 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
227	100.00	173	76.21	39	17.18	2	0.88	13	5.73

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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 Securities LLC(CDRG)	80	33.90	63	36.42	7	18.42	2	25.00	8	47.06	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	53	22.46	37	21.39	11	28.95	0	0.00	5	29.41	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	42	17.80	32	18.50	10	26.32	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	41	17.37	32	18.50	9	23.68	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	8	3.39	7	4.05	1	2.63	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	4	1.69	0	0.00	0	0.00	0	0.00	4	23.53	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	3	1.27	0	0.00	0	0.00	3	37.50	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2	0.85	0	0.00	0	0.00	2	25.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.85	2	1.16	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.42	0	0.00	0	0.00	1	12.50	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

July 2022

Non S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
462	100.00	309	66.88	64	13.85	31	6.71	58	12.55

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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 Securities LLC(CDRG)	167	34.36	111	35.92	28	43.75	2	5.56	26	33.77	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	113	23.25	68	22.01	13	20.31	0	0.00	32	41.56	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	84	17.28	70	22.65	14	21.88	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	55	11.32	47	15.21	8	12.50	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	19	3.91	0	0.00	0	0.00	0	0.00	19	24.68	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	18	3.70	0	0.00	0	0.00	18	50.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	11	2.26	0	0.00	0	0.00	11	30.56	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	8	1.65	8	2.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	1.23	5	1.62	1	1.56	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	5	1.03	0	0.00	0	0.00	5	13.89	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

July 2022

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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:

August 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
262	100.00	227	86.64	20	7.63	6	2.29	9	3.44

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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 Securities LLC(CDRG)	106	35.69	85	37.44	9	45.00	3	8.33	9	64.29	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	62	20.88	58	25.55	4	20.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	59	19.87	53	23.35	6	30.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	31	10.44	30	13.22	1	5.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	30	10.10	0	0.00	0	0.00	30	83.33	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	5	1.68	0	0.00	0	0.00	0	0.00	5	35.71	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.67	0	0.00	0	0.00	2	5.56	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	0.34	0	0.00	0	0.00	1	2.78	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	0.34	1	0.44	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

August 2022

Non S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
512	100.00	307	59.96	129	25.20	34	6.64	42	8.20

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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 Securities LLC(CDRG)	177	28.97	112	36.48	39	31.20	10	22.22	16	11.94	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	125	20.46	69	22.48	30	24.00	0	0.00	26	19.40	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	119	19.48	82	26.71	33	26.40	4	8.89	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	92	15.06	0	0.00	0	0.00	0	0.00	92	68.66	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	55	9.00	34	11.07	20	16.00	1	2.22	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	17	2.78	0	0.00	0	0.00	17	37.78	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	10	1.64	0	0.00	0	0.00	10	22.22	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	7	1.15	4	1.30	3	2.40	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	0.98	6	1.95	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	3	0.49	0	0.00	0	0.00	3	6.67	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

August 2022

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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:

September 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
194	100.00	115	59.28	52	26.80	4	2.06	23	11.86

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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 Securities LLC(CDRG)	80	32.52	40	33.06	21	40.38	4	57.14	15	22.73	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	60	24.39	36	29.75	16	30.77	0	0.00	8	12.12	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	43	17.48	0	0.00	0	0.00	0	0.00	43	65.15	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	39	15.85	30	24.79	9	17.31	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	13	5.28	7	5.79	6	11.54	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	2.03	5	4.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	1.22	3	2.48	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	1	0.41	0	0.00	0	0.00	1	14.29	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	0.41	0	0.00	0	0.00	1	14.29	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	0.41	0	0.00	0	0.00	1	14.29	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

September 2022

Non S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
672	100.00	389	57.89	137	20.39	34	5.06	112	16.67

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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 Securities LLC(CDRG)	228	29.69	148	35.15	53	37.59	1	2.38	26	15.85	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	226	29.43	106	25.18	34	24.11	0	0.00	86	52.44	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	120	15.63	90	21.38	29	20.57	1	2.38	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	83	10.81	58	13.78	25	17.73	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	52	6.77	0	0.00	0	0.00	0	0.00	52	31.71	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	18	2.34	0	0.00	0	0.00	18	42.86	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	13	1.69	13	3.09	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	12	1.56	0	0.00	0	0.00	12	28.57	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	10	1.30	0	0.00	0	0.00	10	23.81	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	0.78	6	1.43	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

September 2022

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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: