

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

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1st Quarter, 2022

January 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
513	100.00	407	79.34	27	5.26	12	2.34	67	13.06

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)	233	44.30	172	42.26	12	44.44	3	12.50	46	67.65	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	126	23.95	95	23.34	10	37.04	0	0.00	21	30.88	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	92	17.49	87	21.38	4	14.81	1	4.17	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	37	7.03	35	8.60	1	3.70	1	4.17	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	13	2.47	0	0.00	0	0.00	13	54.17	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	13	2.47	13	3.19	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	5	0.95	0	0.00	0	0.00	5	20.83	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.95	5	1.23	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	1	0.19	0	0.00	0	0.00	0	0.00	1	1.47	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	0.19	0	0.00	0	0.00	1	4.17	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

January 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
895	100.00	569	63.58	115	12.85	30	3.35	181	20.22

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)	355	38.30	243	42.78	52	45.22	5	13.89	55	26.44	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	293	31.61	140	24.65	27	23.48	0	0.00	126	60.58	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	160	17.26	137	24.12	23	20.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	42	4.53	29	5.11	10	8.70	3	8.33	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	27	2.91	0	0.00	0	0.00	0	0.00	27	12.98	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	12	1.29	0	0.00	0	0.00	12	33.33	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	12	1.29	11	1.94	0	0.00	1	2.78	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	11	1.19	0	0.00	1	0.87	10	27.78	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	10	1.08	8	1.41	2	1.74	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	5	0.54	0	0.00	0	0.00	5	13.89	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

January 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:

February 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
362	100.00	326	90.06	12	3.31	14	3.87	10	2.76

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)	145	32.29	131	40.18	6	50.00	0	0.00	8	57.14	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	106	23.61	103	31.60	2	16.67	0	0.00	1	7.14	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	69	15.37	66	20.25	3	25.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	52	11.58	0	0.00	0	0.00	52	53.61	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	35	7.80	0	0.00	0	0.00	35	36.08	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	20	4.45	19	5.83	1	8.33	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	9	2.00	0	0.00	0	0.00	9	9.28	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	1.34	6	1.84	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	4	0.89	0	0.00	0	0.00	0	0.00	4	28.57	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.45	1	0.31	0	0.00	0	0.00	1	7.14	0	0	0	0	0	0	0	0

Material Aspects:

February 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
434	100.00	296	68.20	48	11.06	35	8.06	55	12.67

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)	162	33.75	126	42.57	17	36.96	2	3.77	17	20.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	122	25.42	71	23.99	13	28.26	0	0.00	38	44.71	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	80	16.67	65	21.96	14	30.43	1	1.89	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	30	6.25	0	0.00	0	0.00	0	0.00	30	35.29	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	29	6.04	0	0.00	0	0.00	29	54.72	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	24	5.00	24	8.11	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	17	3.54	0	0.00	0	0.00	17	32.08	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	1.25	4	1.35	2	4.35	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	1.25	6	2.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	4	0.83	0	0.00	0	0.00	4	7.55	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

February 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:

March 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
269	100.00	241	89.59	3	1.12	6	2.23	19	7.06

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)	113	39.65	98	40.66	1	33.33	0	0.00	14	70.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	67	23.51	66	27.39	1	33.33	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	48	16.84	42	17.43	1	33.33	0	0.00	5	25.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	31	10.88	31	12.86	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	16	5.61	0	0.00	0	0.00	16	76.19	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	4	1.40	0	0.00	0	0.00	4	19.05	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4	1.40	4	1.66	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet	1	0.35	0	0.00	0	0.00	0	0.00	1	5.00	0	0	0	0	0	0	0	0
BlockCross(BLKX)	1	0.35	0	0.00	0	0.00	1	4.76	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	0.35	0	0.00	0	0.00	1	4.76	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

March 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
665	100.00	437	65.71	85	12.78	49	7.37	94	14.14

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)	234	31.88	173	39.59	33	38.82	5	8.06	23	15.33	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	186	25.34	96	21.97	19	22.35	0	0.00	71	47.33	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	122	16.62	105	24.03	17	20.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	71	9.67	56	12.81	12	14.12	3	4.84	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	56	7.63	0	0.00	0	0.00	0	0.00	56	37.33	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	19	2.59	0	0.00	0	0.00	19	30.65	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	16	2.18	0	0.00	0	0.00	16	25.81	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	11	1.50	0	0.00	0	0.00	11	17.74	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	9	1.23	4	0.92	4	4.71	1	1.61	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	7	0.95	0	0.00	0	0.00	7	11.29	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

March 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: