

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

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2nd Quarter, 2021

April 2021

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
460	100.00	403	87.61	6	1.30	4	0.87	47	10.22

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)	234	50.00	199	49.38	4	66.67	0	0.00	31	65.96	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	109	23.29	96	23.82	1	16.67	0	0.00	12	25.53	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	67	14.32	67	16.63	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	18	3.85	18	4.47	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	17	3.63	16	3.97	1	16.67	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	11	2.35	7	1.74	0	0.00	0	0.00	4	8.51	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	9	1.92	0	0.00	0	0.00	9	75.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2	0.43	0	0.00	0	0.00	2	16.67	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	1	0.21	0	0.00	0	0.00	1	8.33	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

April 2021

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
831	100.00	484	58.24	88	10.59	24	2.89	235	28.28

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)	364	41.32	248	51.24	43	48.86	1	2.17	72	27.38	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	312	35.41	120	24.79	27	30.68	2	4.35	163	61.98	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	85	9.65	74	15.29	10	11.36	1	2.17	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	34	3.86	0	0.00	0	0.00	34	73.91	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	28	3.18	0	0.00	0	0.00	0	0.00	28	10.65	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	20	2.27	17	3.51	3	3.41	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	15	1.70	14	2.89	1	1.14	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	15	1.70	11	2.27	4	4.55	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	8	0.91	0	0.00	0	0.00	8	17.39	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

April 2021

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
1	100.00	0	0.00	0	0.00	1	100.00	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)
Cboe Options Exchange(CBOE)	1	100.00	0	0.00	0	0.00	1	100.00	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

May 2021

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
472	100.00	362	76.69	64	13.56	9	1.91	37	7.84

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)	255	53.35	192	53.04	37	57.81	2	18.18	24	58.54	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	118	24.69	87	24.03	18	28.13	0	0.00	13	31.71	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	61	12.76	55	15.19	6	9.38	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	14	2.93	14	3.87	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	9	1.88	8	2.21	1	1.56	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	1.67	6	1.66	2	3.13	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	6	1.26	0	0.00	0	0.00	6	54.55	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	4	0.84	0	0.00	0	0.00	0	0.00	4	9.76	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.42	0	0.00	0	0.00	2	18.18	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	0.21	0	0.00	0	0.00	1	9.09	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

May 2021

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
602	100.00	338	56.15	125	20.76	83	13.79	56	9.30

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)	257	37.91	172	50.89	68	54.40	2	1.75	15	14.85	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	163	24.04	85	25.15	37	29.60	0	0.00	41	40.59	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	67	9.88	0	0.00	0	0.00	67	58.77	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	55	8.11	44	13.02	11	8.80	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	45	6.64	0	0.00	0	0.00	0	0.00	45	44.55	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	30	4.42	0	0.00	0	0.00	30	26.32	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	26	3.83	24	7.10	2	1.60	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	15	2.21	0	0.00	0	0.00	15	13.16	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	11	1.62	9	2.66	2	1.60	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	9	1.33	4	1.18	5	4.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

May 2021

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
1	100.00	1	100.00	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)
Susquehanna Capital Group(SUSQ)	1	100.00	1	100.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

June 2021

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
538	100.00	445	82.71	45	8.36	16	2.97	32	5.95

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)	252	44.13	205	46.07	18	4.00	7	1.56	22	61.11	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	152	26.62	125	28.09	16	3.56	1	2.22	10	27.78	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	77	13.49	71	15.96	3	6.67	3	6.67	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	25	4.38	0	0.00	0	0.00	25	55.56	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	19	3.33	16	3.60	3	6.67	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	17	2.98	14	3.15	3	6.67	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	16	2.80	14	3.15	2	4.44	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	7	1.23	0	0.00	0	0.00	7	15.56	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLX)	4	0.70	0	0.00	0	0.00	0	0.00	4	11.11	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.35	0	0.00	0	0.00	2	4.44	0	0.00	0	0	0	0	0	0	0	0

Material Aspects:

June 2021

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
526	100.00	391	74.33	70	13.31	14	2.66	51	9.70

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)	230	42.36	174	44.39	44	62.86	0	0.00	12	17.91	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	166	30.57	117	29.85	10	14.29	0	0.00	39	58.21	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	73	13.44	62	15.82	11	15.71	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	27	4.97	26	6.63	1	1.43	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	16	2.95	0	0.00	0	0.00	0	0.00	16	23.88	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	12	2.21	0	0.00	0	0.00	12	85.71	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	9	1.66	7	1.79	2	2.86	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	8	1.47	6	1.53	2	2.86	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.37	0	0.00	0	0.00	2	14.29	0	0.00	0	0	0	0	0	0	0	0

Material Aspects: