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

Generated on Fri Jul 08 2022 08:59:10 GMT-4 EDT

2nd Quarter, 2022

April 2022

S&P 500 Stocks

Summary

| Total Non-Directed | Non-Directed | Total Market | Market Orders | Total Marketable | Marketable | Total Non-Marketable | Non-Marketable Limit | Total Other Orders | Other Orders as % of |
|--------------------|---------------|--------------|-----------------|------------------|------------------------|----------------------|----------------------|--------------------|----------------------|
| Orders | Orders as % | Orders | as % of Non- | Limit Orders | Limit Orders as | Limit Orders | Orders as % of Non- | | Non-Directed Orders |
| | of All Orders | | Directed Orders | | % of Non- | | Directed Orders | | |
| | | | | | Directed Orders | | | | |
| | | | | | | | | | |
| 355 | 100.00 | 336 | 94.65 | 3 | 0.85 | 1 | 0.28 | 15 | 4.2 |

Venues

| | Non-Directed | | Market Orders | Market Orders(%) | | | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | ı |
|------------------------|--------------|-----------|---------------|------------------|--------------|-----------|----------------------|----------------------|--------------|-----------------|--------------------|------------------|---------------|------------------------|-------------|------------------------|-------------|---------------|---|
| Order Flow | Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | | | | | Paid/Received | ı |
| | | | | | | | | | | | Market Orders(USD) | | for | | | for Non- | | for Other | ı |
| | | | | | | | | | | | | Orders(cents per | | | | Marketable | Orders(USD) | Orders(cents | 1 |
| | | | | | | | | | | | | hundred shares) | | | | Limit | | per hundred | 1 |
| | | | | | | | | | | | | | Orders(USD) | Orders(cents | | Orders(cents | | shares) | 1 |
| | | | | | | | | | | | | | | per hundred shares) | | per hundred shares) | | | l |
| Citadel Securities | | | | • | | | | <u> </u> | | • | | | | Islialesi | | Islialesi | | - | • |
| LLC(CDRG) | 130 | 35.91 | 117 | 34.82 | ! 1 | 33.33 | 0 | 0.00 | 12 | 75.00 | (|) (|) (|) 0 | 0 | 0 | C |) (| |
| VIRTU Americas, | | | | | | | | | | | | | | | | | | | |
| LLC(NITE) | 83 | 22.93 | 3 78 | 23.21 | . 1 | 33.33 | 1 | . 14.29 | 3 | 18.75 | (|) (|) (|) 0 | 0 | 0 | C |) (| |
| Jane Street Capital, | | | | | | | | | | | | | | | | | | | |
| LLC(JNST) | 76 | 20.99 | 75 | 22.32 | ! 1 | 33.33 | C | 0.00 | C | 0.00 | (|) (|) (| 0 | 0 | 0 | C |) (| |
| G1 Execution Services, | | | | | | | | | | | | | | | | | | | |
| LLC(ETMM) | 50 | 13.81 | 50 | 14.88 | 0 | 0.00 | (| 0.00 | C | 0.00 | (|) (|) (|) 0 | 0 | 0 | C |) (| |
| Two Sigma Securities, | | | | | | | | | | | | | | | | | | | |
| LLC(SOHO) | 15 | 4.14 | 15 | 4.46 | 0 | 0.00 | C | 0.00 | C | 0.00 | (|) (|) (|) 0 | 0 | 0 | C |) (| |
| New York Stock | | | | | | | | | | | | | | | | | | | |
| Exchange(NYSE) | 6 | 1.66 | 5 0 | 0.00 | 0 | 0.00 | 6 | 85.71 | | 0.00 | (|) (|) (|) 0 | 0 | 0 | C |) (| |
| Instinet | | | | | | | | | | | | | | | | | | | |
| BlockCross(BLKX) | 1 | 0.28 | 3 0 | 0.00 | 0 | 0.00 | C | 0.00 | 1 | 6.25 | (|) (|) (|) 0 | 0 | 0 | C | , 0 | |
| UBS Securities, | | | | | _ | | _ | | _ | | _ | | | | _ | _ | _ | | |
| LLC(UBSS) | 1 | 0.28 | 3 1 | 0.30 | 0 | 0.00 | (| 0.00 | C | 0.00 | (|) (|) (|) 0 | 0 | 0 | C |) (| |

Non S&P 500 Stocks

Summary

| Total Non-Directed | Non-Directed | Total Market | Market Orders | Total Marketable | Marketable | Total Non-Marketable | Non-Marketable Limit | Total Other Orders | Other Orders as % of | l |
|--------------------|---------------|--------------|-----------------|------------------|------------------------|----------------------|----------------------|--------------------|----------------------|---|
| Orders | Orders as % | Orders | as % of Non- | Limit Orders | Limit Orders as | Limit Orders | Orders as % of Non- | | Non-Directed Orders | l |
| | of All Orders | | Directed Orders | | % of Non- | | Directed Orders | | | 1 |
| | | | | | Directed Orders | | | | | l |
| | | | | | | | | | | l |
| 530 | 100.00 | 380 | 71.70 | 49 | 9.25 | 30 | 5.66 | 71 | 13.40 | |

Venues

| Non-Directed | Non-Directed | Market Orders | Market Orders(%) | Marketable | Marketable Limit | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | 1 |
|--------------|-------------------------|-----------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------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| Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | d Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Receive | d |
| | | | | | 1. | | | | | Market Orders(USD |) for Market | for | for | for Non- | for Non- | for Other | for Other | 4 |
| | | | | | | | | | | , | | r Marketable | Marketable | Marketable | Marketable | Orders(USD) | Orders(cents | 4 |
| | | | | | | | | | | | | | | | | | 1 | 4 |
| | | | | | | | | | | | inaniai ca sinai co | | | - | | | | 4 |
| | | | | | | | | | | | | Oracis(03D) | | | | | Silai CS, | 4 |
| | | | | | | | | | | | | | | | | | I = I | 4 |
| | | | | | | | | | | | | | Isliai esi | | Isliai esi | | | - |
| 177 | 31.33 | 3 131 | . 34.47 | 7 16 | 32.65 | | 9.09 | 25 | 30.86 | | 0 | 0 | 0 0 | 0 | 0 | 0 |) (| J |
| | | | | | | | | | | | | | | | | | | |
| 134 | 23.72 | 2 71 | 18.68 | 8 14 | 4 28.57 | 3 | 5.45 | 46 | 5 56.79 | (| 0 | 0 | 0 0 | 0 | 0 | 0 |) (|) |
| | | | | | | | | | | | | | | | | | | |
| 108 | 19.12 | 2 97 | 25.53 | 3 11 | 1 22.45 | C | 0.00 | (| 0.00 | (| 0 | 0 | 0 0 | 0 | 0 | 0 |) (| J |
| | | | | | | | | | | | | | | | | | | |
| 71 | 12.5 | 7 63 | 16.58 | 8 8 | 3 16.33 | C | 0.00 | (| 0.00 | (| 0 | 0 | 0 0 | 0 | 0 | 0 | , (|) |
| | | | | | | | | | | | _ | | | | | | | _ |
| 1/ | 3.03 | 1 (| 0.00 | U (| 0.00 | 17 | 30.91 | (| 0.00 | (| U | 0 | 0 0 | 0 | 0 | 0 | , (|) |
| 16 | 2.0 | 2 10 | . 4.24 | 1 (| 0.00 | | 0.00 | , | 0.00 | | 0 | 0 | 0 | | | 0 | | _ |
| 10 | 2.83 | 3 10 | 4.23 | 1 (| J 0.00 | · | 0.00 | (| 0.00 | • | U | U | U C | Ü | 0 | U | , | , |
| 12 | 2.11 | , , | 0.00 | n (| 0.00 | 12 | 21 02 | , | 0.00 | | n | 0 | 0 0 | | | 0 | , | ^ |
| 12 | 2.17 | 2 (| 0.00 | | 0.00 | 12 | 21.02 | , | 0.00 | • | U | O | 0 0 | , | | 0 | • | , |
| 11 | 1 9 | 5 (| 0.00 | n (| 0.00 | . 11 | 20.00 | (| 0.00 | | n | 0 | 0 0 | | | 0 | 1 | ก |
| 11 | 1.5. | , | 0.00 | | 0.00 | | 20.00 | , | , 0.00 | • | • | • | | | . 0 | O | • | , |
| 10 | 1.7 | 7 (| 0.00 | 0 (| 0.00 | | 0.00 | 10 |) 12.35 | | 0 | 0 | 0 0 | | 0 | 0 |) | o |
| 20 | 2.,, | • | 0.00 | - | 0.00 | • | 0.00 | 2, | . 12.00 | · | - | - | - | | | · · | · | |
| 5 | 0.88 | 8 0 | 0.00 | 0 0 | 0.00 | | 9.09 | (| 0.00 | | 0 | 0 | 0 0 | 0 | 0 | 0 | , | J |
| | 177 134 108 71 17 16 12 | 177 31.3 134 23.7 108 19.1 71 12.5 17 3.0 16 2.8 12 2.1 11 1.9 10 1.7 | Orders Orders(%) 177 31.33 131 134 23.72 71 108 19.12 97 71 12.57 63 17 3.01 0 16 2.83 16 12 2.12 0 11 1.95 0 10 1.77 0 | Orders Orders(%) 177 31.33 131 34.4 134 23.72 71 18.6 108 19.12 97 25.5 71 12.57 63 16.5 17 3.01 0 0.0 16 2.83 16 4.2 12 2.12 0 0.0 11 1.95 0 0.0 10 1.77 0 0.0 | Orders Orders(%) Limit Orders 177 31.33 131 34.47 10 134 23.72 71 18.68 14 108 19.12 97 25.53 15 71 12.57 63 16.58 3 17 3.01 0 0.00 0 16 2.83 16 4.21 0 12 2.12 0 0.00 0 11 1.95 0 0.00 0 10 1.77 0 0.00 0 | Orders Orders(%) Limit Orders Orders(%) 177 31.33 131 34.47 16 32.65 134 23.72 71 18.68 14 28.57 108 19.12 97 25.53 11 22.45 71 12.57 63 16.58 8 16.33 17 3.01 0 0.00 0 0.00 16 2.83 16 4.21 0 0.00 12 2.12 0 0.00 0 0.00 11 1.95 0 0.00 0 0.00 10 1.77 0 0.00 0 0.00 | Orders Orders(%) Limit Orders Orders(%) Orders 177 31.33 131 34.47 16 32.65 5 134 23.72 71 18.68 14 28.57 3 108 19.12 97 25.53 11 22.45 0 71 12.57 63 16.58 8 16.33 0 17 3.01 0 0.00 0 0.00 17 16 2.83 16 4.21 0 0.00 0 12 2.12 0 0.00 0 0.00 12 11 1.95 0 0.00 0 0.00 11 10 1.77 0 0.00 0 0.00 0 0.00 | Orders Orders(%) Limit Orders Orders(%) Orders(%) Orders(%) 177 31.33 131 34.47 16 32.65 5 9.09 134 23.72 71 18.68 14 28.57 3 5.45 108 19.12 97 25.53 11 22.45 0 0.00 71 12.57 63 16.58 8 16.33 0 0.00 17 3.01 0 0.00 0 0.00 17 30.91 16 2.83 16 4.21 0 0.00 0 0 0 0.00 12 2.12 0 0.00 0 0.00 12 21.82 11 1.95 0 0.00 0 0.00 0 0.00 0 0.00 10 1.77 0 0.00 0 0.00 0 0.00 0 0.00 | Orders Orders(%) Limit Orders Orders(%) Orders Orders(%) 177 31.33 131 34.47 16 32.65 5 9.09 25 134 23.72 71 18.68 14 28.57 3 5.45 46 108 19.12 97 25.53 11 22.45 0 0.00 0 71 12.57 63 16.58 8 16.33 0 0.00 0 17 3.01 0 0.00 0 0.00 17 30.91 0 16 2.83 16 4.21 0 0.00 0 0.00 0 0.00 0 12 2.12 0 0.00 0 0.00 12 21.82 0 10 1.77 0 0.00 0 0.00 0 0.00 0 0.00 10 | Orders Orders(%) Limit Orders Orders(%) Orders Orders(%) 177 31.33 131 34.47 16 32.65 5 9.09 25 30.86 134 23.72 71 18.68 14 28.57 3 5.45 46 56.79 108 19.12 97 25.53 11 22.45 0 0.00 0 0.00 71 12.57 63 16.58 8 16.33 0 0.00 0 0.00 16 2.83 16 4.21 0 0.00 17 30.91 0 0.00 12 2.12 0 0.00 0 0.00 12 21.82 0 0.00 11 1.95 0 0.00 0 0.00 11 20.00 0 0.00 10 1.77 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 | Orders Orders(%) Limit Orders Orders(%) Orders(%) Orders(%) Paid/Received for Market Orders(USD 177 31.33 131 34.47 16 32.65 5 9.09 25 30.86 6 134 23.72 71 18.68 14 28.57 3 5.45 46 56.79 6 108 19.12 97 25.53 11 22.45 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 0.00 0 | Orders Orders(%) Limit Orders Orders(%) Orders(%) Orders(%) Orders(%) Paid/Received for Market Orders(USD) of Orders(ents perhundred shares) 177 31.33 131 34.47 16 32.65 5 9.09 25 30.86 0 134 23.72 71 18.68 14 28.57 3 5.45 46 56.79 0 108 19.12 97 25.53 11 22.45 0 0.00 0 0.00 0 71 12.57 63 16.58 8 16.33 0 0.00 0 0.00 0 17 3.01 0 0.00 0 0.00 17 30.91 0 0.00 0 16 2.83 16 4.21 0 0.00 0 0.00 0 0.00 0 11 1.95 0 0.00 0 0.00 12 21.82 0 0.00 0 | Orders Orders(%) Orders(%) Orders(%) Orders(%) Orders(%) Paid/Received for Market Orders(USD) Paid/Received for Orders(USD)< | Orders Orders(%) Orders(%) Orders(%) Orders(%) Orders(%) Orders(%) Paid/Received for Market Orders(USD) Paid/Received of Market Orders(USD) Paid/Received for Marketable fullnit Orders(ents per lumit Orders(USD) Paid/Received for Marketable fullnit Orders(Ents) per lumit Orders(USD) Paid/Received for Marketable fullnit Orders(Ents) Paid/Receive | Orders(%) Orders | Orders (N) | Condest Cond | Orders (%) Umil Orders Orders (%) Umil Orders Orders (%) Umil Orders Orders (%) Or |

April 2022

Option Contracts

Summary

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

Venues

| _ | | | | | | | | | | | | | | | | | | | |
|---|---------------------|--------------|--------------|---------------|------------------|--------------|------------------|----------------------|----------------------|--------------|-----------------|--------------------|------------------|---------------|---------------|---------------|---------------|---------------|---------------|
| ٧ | enue - Non-directed | Non-Directed | Non-Directed | Market Orders | Market Orders(%) | Marketable | Marketable Limit | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment |
| c | rder Flow | Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received |
| | | | | | | | | | | | | Market Orders(USD) | for Market | for | for | for Non- | for Non- | for Other | for Other |
| | | | | | | | | | | | | | Orders(cents per | Marketable | Marketable | Marketable | Marketable | Orders(USD) | Orders(cents |
| | | | | | | | | | | | | | hundred shares) | Limit | Limit | Limit | Limit | | per hundred |
| | | | | | | | | | | | | | | Orders(USD) | Orders(cents | Orders(USD) | Orders(cents | | shares) |
| | | | | | | | | | | | | | | | per hundred | | per hundred | | |
| | | | | | | | | | | | | | | | shares) | | shares) | | |

S&P 500 Stocks

Summary

| Total Non-Directed | Non-Directed | Total Market | Market Orders | Total Marketable | Marketable | Total Non-Marketable | Non-Marketable Limit | Total Other Orders | Other Orders as % of | 1 |
|--------------------|---------------|--------------|-----------------|------------------|------------------------|----------------------|----------------------|--------------------|----------------------|---|
| Orders | Orders as % | Orders | as % of Non- | Limit Orders | Limit Orders as | Limit Orders | Orders as % of Non- | | Non-Directed Orders | |
| | of All Orders | | Directed Orders | | % of Non- | | Directed Orders | | | |
| | | | | | Directed Orders | | | | | 1 |
| | | | | | | | | | | |
| 433 | 100.00 | 352 | 81.29 | 3 | 0.69 | 13 | 3.00 | 65 | 15.01 | _ |

enues

| Park | Venues | | | | | | | | | | | | | | | | | | | |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------|--------------|---------------|------------------|--------------|------------------|----------------------|----------------------|--------------|-----------------|-------------------|---------------------|---------------|---------------|---------------|---------------|---------------|----------------|---|
| Market Orders (USD) for Market Orders (U | Venue - Non-directed | Non-Directed | Non-Directed | Market Orders | Market Orders(%) | Marketable | Marketable Limit | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | 1 |
| Market Orders (USD) for Market USD (PM) Washed Porders (USD) for Market United Sharings and Sha | Order Flow | Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | l Paid/Receive | 4 |
| Composition | | | | | | | | | | | | Market Orders(USD |) for Market | for | for | for Non- | for Non- | for Other | for Other | 4 |
| Red Securities Red Recursives Recu | | | | | | | | | | | | | | r Marketable | Marketable | Marketable | Marketable | | | 4 |
| Table Securities | | | | | | | | | | | | | | | | | | | 7 | 4 |
| Tade Securities Securitie | | | | | | | | | | | | | inanai ca silai co, | | | | | | • | 4 |
| Indee Securities | | | | | | | | | | | | | | 0.00.0(002) | | 0.00.5(002) | | 1 | onar es, | 4 |
| Tabel Securities | | | | | | | | | | | | | | | • | | | 1 | A 7 | 4 |
| New Column New | Citadel Securities | | | | | | | | | | | | | | Isliaicsi | | Isliai esi | | | • |
| NETU Americas Neturn Color | LLC(CDRG) | 158 | 32.44 | 4 130 | 36.93 | 3 2 | 66.67 | , | 2 3.03 | 24 | 4 36.36 | 5 |) | 0 | 0 0 |) (|) 0 | , c |) · |) |
| Execution Services, | VIRTU Americas, | | | | | | | | | | | | | | | | | | | |
| LC(ETMM) 80 16.43 76 21.59 1 33.33 3 4.55 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | LLC(NITE) | 94 | 19.30 | 0 81 | 1 23.01 | 1 0 | 0.00 |) (| 0.00 | 1 | 3 19.70 |) | 0 | 0 | 0 0 |) (|) 0 | , 0 |) / | j |
| THE Street Capital, LC(INST) 6 12.73 61 17.33 0 0.00 1 1.52 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | G1 Execution Services, | | | | | | | | | | | | | | | | | | | |
| LC(INST) 62 12.73 61 17.33 0 0.00 1 1.52 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | LLC(ETMM) | 80 | 16.43 | 3 76 | 5 21.59 | 9 1 | . 33.33 | \$ | 3 4.55 | (| 0.00 |) |) | 0 | 0 0 |) (|) 0 | , 0 |) (| į |
| New York Stock Sto | Jane Street Capital, | | | | | | | | | | | | | | | | | | | |
| xchange(NYSE) 37 7.60 0 0.00 0 0.00 0 0.00 16 24.24 21 31.82 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | LLC(JNST) | 62 | 12.73 | 3 61 | 17.33 | 3 0 | 0.00 |) 1 | 1 1.52 | (| 0.00 |) |) | 0 | 0 0 |) (|) 0 | , 0 |) (| 1 |
| ASDAQ Execution ervices, LLC(NSDQ) 35 7.19 0 0.00 0.00 0 0.00 35 53.03 0 0.00 0 0.00 0 0 0 0 0 0 0 0 0 0 0 | | | | | | | | | | | | | | | | | | | | |
| ervices, LLC(NSDQ) 35 7.19 0 0.00 0 0.00 35 53.03 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 37 | 7.60 |) (| 0.00 |) 0 | 0.00 | 16 | 5 24.24 | 2: | 1 31.82 | ! | 0 | 0 | 0 0 |) (| , 0 | 0 |) (| j |
| IRS Securities, | | | | _ | | _ | | | | | _ | | _ | _ | _ | | _ | | _ | |
| LC(UBSS) 8 1.64 1 0.28 0 0.00 0 0.00 7 10.61 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 35 | 7.19 | 9 (| 0.00 |) (| 0.00 | 35 | 5 53.03 | (| 0.00 |) |) | 0 | 0 0 |) (| , 0 | 0 |) (| 1 |
| the EDGX US Equities xchange(EDGX) 7 1.44 0 0.00 0 0.00 7 10.61 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | 4.64 | | | | | | | | | | • | | | | | | • | |
| xchange(EDGX) 7 1.44 0 0.00 0 0.00 7 10.61 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 8 | 1.64 | + 1 | 1 0.28 | 3 0 | 0.00 | (| 0.00 | | / 10.61 | | J | U | 0 0 |) (| , 0 | U |) (| |
| wo Sigma Securities, LC(SOHO) 3 0.62 3 0.85 0 0.00 0 0.00 0 0.00 0 0 0 0 0 0 0 0 0 | • | 7 | 1.47 | 1 0 | 0.00 | | 0.00 | | 7 10.61 | , | 0.00 | | 2 | 0 | 0 0 | | | , , | 0 | |
| LC(SOHO) 3 0.62 3 0.85 0 0.00 0 0.00 0 0.00 0 0 0 0 0 0 0 0 0 | | , | 1.44 | + (| 0.00 | , , | 0.00 | ' | / 10.61 | ' | 0.00 | , | J | U | 0 0 | , | , 0 | U | , | |
| Members . | | 3 | 0.63 | , , | 2 0.85 | | 0.00 | | 0.00 | | 0.00 | 1 | 1 | 0 | 0 0 | | | ٠ | n . | ١ |
| | | 3 | 0.02 | | . 0.83 | , | 0.00 | | 0.00 | ' | 0.00 | , | | | | , | | 0 | , | |
| xchange(MEMX) 2 0.41 0 0.00 0 0.00 2 3.03 0 0.00 0 0 0 0 0 0 0 0 0 0 | Exchange(MEMX) | 2 | 0.41 | 1 (| 0.00 |) (| 0.00 |) | 2 3.03 | | 0.00 |) |) | 0 | 0 0 |) (|) (| , (| a |) |

Non S&P 500 Stocks

Summary

| Total Non-Directed | Non-Directed | Total Market | Market Orders | Total Marketable | Marketable | Total Non-Marketable | Non-Marketable Limit | Total Other Orders | Other Orders as % of | ı |
|--------------------|---------------|--------------|-----------------|------------------|------------------------|----------------------|----------------------|--------------------|----------------------|---|
| Orders | Orders as % | Orders | as % of Non- | Limit Orders | Limit Orders as | Limit Orders | Orders as % of Non- | | Non-Directed Orders | i |
| | of All Orders | | Directed Orders | | % of Non- | | Directed Orders | | | i |
| | | | | | Directed Orders | | | | | ı |
| | | | | | | | | | | ı |
| 760 | 100.00 | 485 | 63.82 | 123 | 16.18 | 32 | 4.21 | 120 | 15.79 | • |

/enues

| Venues | | | | | | | | | | | | | | | | | | | |
|------------------------|--------------|--------------|---------------|------------------|--------------|------------------|----------------------|----------------------|--------------|-----------------|-------------------|-----------------------------------------|---------------|-----------------|---------------|---------------|---------------|---------------|---|
| Venue - Non-directed | Non-Directed | Non-Directed | Market Orders | Market Orders(%) | Marketable | Marketable Limit | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | 1 |
| Order Flow | Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | d Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | 4 |
| | | | | | | | | | | | Market Orders(USD |) for Market | for | for | for Non- | for Non- | for Other | for Other | 4 |
| | | | | | | | | | | | • | Orders(cents pe | r Marketable | Marketable | Marketable | Marketable | Orders(USD) | Orders(cents | 4 |
| | | | | | | | | | | | | hundred shares) | | Limit | Limit | Limit | | per hundred | 4 |
| | | | | | | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | Orders(cents | - | Orders(cents | | shares) | 4 |
| | | | | | | | | | | | | | 0.00.0(002) | per hundred | | per hundred | | Silai Co, | 4 |
| | | | | | | | | | | | | | | shares) | | shares) | | A 7 | 4 |
| Citadel Securities | • | | | | | | | | | | | | | Isliaicsi | | Isliai esi | | | • |
| LLC(CDRG) | 275 | 31.94 | 196 | 5 40.41 | 1 42 | 34.15 | 3 | 6.00 | 34 | 16.75 | |) | 0 | 0 0 |) 0 | 0 |) 0 |) (|) |
| VIRTU Americas, | | | | | | | | | | | | | | | | | | | |
| LLC(NITE) | 225 | 26.13 | 3 113 | 3 23.30 |) 24 | 19.51 | . 4 | 8.00 | 84 | 41.38 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (| j |
| G1 Execution Services, | | | | | | | | | | | | | | | | | | | |
| LLC(ETMM) | 117 | 13.59 | 9 84 | 17.32 | 2 28 | 3 22.76 | 5 5 | 5 10.00 |) | 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (|) |
| Jane Street Capital, | | | | | | | | | | | | | | | | | | | |
| LLC(JNST) | 108 | 12.54 | 4 80 | 16.49 | 9 28 | 3 22.76 | , o | 0.00 |) (| 0.00 | (|) | 0 | 0 0 | 0 | 0 |) 0 |) (|) |
| Instinet | | | | | | | | | | | | | | | | | | | |
| BlockCross(BLKX) | 83 | 9.64 | 4 C | 0.00 |) (| 0.00 | 0 | 0.00 | 83 | 3 40.89 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (| j |
| NASDAQ Execution | | | | | | | | | | | | | | | | | | | |
| Services, LLC(NSDQ) | 13 | 1.51 | 1 0 | 0.00 |) (| 0.00 | 13 | 3 26.00 |) (| 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (| j |
| Two Sigma Securities, | | | | | | | | | | | | | | | | | | | |
| LLC(SOHO) | 13 | 1.51 | 1 9 | 1.86 | 5 1 | . 0.81 | . 3 | 6.00 | (| 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (| j |
| New York Stock | | | | | | | | | | | | | | | | | | | |
| Exchange(NYSE) | 10 | 1.16 | 5 0 | 0.00 |) (| 0.00 | 9 | 3 16.00 |) | 0.99 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (| j |
| Cboe EDGX US Equities | | | | | | | | | | | | | | | | | | | |
| Exchange(EDGX) | 9 | 1.05 | 5 0 | 0.00 | 0 0 | 0.00 | 9 | 9 18.00 |) (| 0.00 | (| 0 | 0 | 0 0 | 0 | 0 |) 0 |) (| j |
| Members | | | | | | | | | | | | | | | | | | | |
| Exchange(MEMX) | 5 | 0.58 | 3 0 | 0.00 |) (| 0.00 |) 5 | 10.00 |) (| 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 |) (| į |

May 2022

Option Contracts

Summary

| of All Orders Directed Orders % of Non- Directed Orders | | |
|---------------------------------------------------------|-----|------|
| 0 0.00 0 0.00 0 0.00 0 0 0.00 | 200 | 0.00 |

Venues

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

June 2022

S&P 500 Stocks

Summary

| Total Non-Directed | Non-Directed | Total Market | Market Orders | Total Marketable | Marketable | Total Non-Marketable | Non-Marketable Limit | Total Other Orders | Other Orders as % of |
|--------------------|---------------|--------------|-----------------|------------------|-----------------|----------------------|----------------------|--------------------|----------------------|
| Orders | Orders as % | Orders | as % of Non- | Limit Orders | Limit Orders as | Limit Orders | Orders as % of Non- | | Non-Directed Orders |
| | of All Orders | | Directed Orders | | % of Non- | | Directed Orders | | |
| | | | | | Directed Orders | | | | |
| | | | | | | | | | |
| 437 | 100.00 | 287 | 65.68 | 23 | 5.26 | 1 | 0.23 | 126 | 28.83 |

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| Venues | | | | | | | | | | | | | | | | | | | |
|------------------------|--------------|--------------|---------------|------------------|--------------|------------------|----------------------|----------------------|--------------|-----------------|-------------------|------------------|---------------|---------------|---------------|---------------|---------------|---------------|----|
| Venue - Non-directed | Non-Directed | Non-Directed | Market Orders | Market Orders(%) | Marketable | Marketable Limit | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | 1 |
| Order Flow | Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | 4 |
| | | | | | | | | | | | Market Orders(USD |) for Market | for | for | for Non- | for Non- | for Other | for Other | 1 |
| | | | | | | | | | | | | Orders(cents per | Marketable | Marketable | Marketable | Marketable | Orders(USD) | Orders(cents | 4 |
| | | | | | | | | | | | | hundred shares) | Limit | Limit | Limit | Limit | 1 | per hundred | 1 |
| | | | | | | | | | | | | | Orders(USD) | Orders(cents | Orders(USD) | Orders(cents | 1 | shares) | 1 |
| | | | | | | | | | | | | | | per hundred | | per hundred | 1 | 1 | 4 |
| | | | | | | | | | | | | | | shares) | | shares) | | | Į. |
| Citadel Securities | | | | | | | | | | | | | | | | | | | |
| LLC(CDRG) | 194 | 44.09 | 92 | 32.06 | 5 3 | 3 13.04 | | 0.00 | 99 | 9 76.7 | 1 | 0 (| 0 (| 0 0 | 0 | 0 | 0 | , 0 | į |
| VIRTU Americas, | | | | | | | | | | | | | | | | | | | |
| LLC(NITE) | 87 | 19.77 | 57 | 19.86 | 5 6 | 26.09 | 0 | 0.00 | 24 | 4 18.6 |) | 0 (| 0 (| 0 0 | 0 | 0 | 0 | , 0 | , |
| G1 Execution Services, | | | | | | | | | | | | | | | | | | | |
| LLC(ETMM) | 72 | 16.36 | 65 | 22.65 | 5 7 | 30.43 | 0 | 0.00 | (| 0.0 |) | 0 (|) (| 0 0 | 0 | 0 | 0 | , 0 | j |
| Jane Street Capital, | | | | | | | | | | | | | | | | | | | |
| LLC(JNST) | 68 | 15.45 | 62 | 21.60 |) 6 | 26.09 | 0 | 0.00 | (| 0.0 |) | 0 (|) (| 0 0 | 0 | 0 | 0 | , 0 | j |
| Two Sigma Securities, | | | | | | | | | | | | | | | | | | | |
| LLC(SOHO) | 10 | 2.27 | , 9 | 3.14 | 1 1 | 4.35 | C | 0.00 | (| 0.0 |) | 0 (|) (| 0 0 | 0 | 0 | 0 | , 0 | i |
| UBS Securities, | | | | | | | | | | | | | | | | | | | |
| LLC(UBSS) | 5 | 1.14 | 1 2 | 0.70 |) (| 0.00 | C | 0.00 | | 3 2.3 | 3 | 0 (|) (| 0 0 | 0 | 0 | 0 | , 0 | i |
| Instinet | | | | | | | | | | | | | | | | | | | |
| BlockCross(BLKX) | 3 | 0.68 | 3 0 | 0.00 |) (| 0.00 | C | 0.00 | | 3 2.3 | 3 | 0 (|) (| 0 0 | 0 | 0 | 0 | , 0 | 1 |
| Choe EDGX US Equities | | | | | | | | | | _ | | _ | _ | _ | _ | _ | _ | | |
| Exchange(EDGX) | 1 | 0.23 | 3 0 | 0.00 |) (| 0.00 | 1 | . 100.00 | (| 0.0 |) | 0 (|) (| 0 0 | 0 | 0 | 0 | , 0 | 1 |

June 2022

Non S&P 500 Stocks

Summary

| Total Non-Directed | Non-Directed | Total Market | Market Orders | Total Marketable | Marketable | Total Non-Marketable | Non-Marketable Limit | Total Other Orders | Other Orders as % of |
|--------------------|---------------|--------------|-----------------|------------------|-----------------|----------------------|----------------------|--------------------|----------------------|
| Orders | Orders as % | Orders | as % of Non- | Limit Orders | Limit Orders as | Limit Orders | Orders as % of Non- | | Non-Directed Orders |
| | of All Orders | | Directed Orders | | % of Non- | | Directed Orders | | |
| | | | | | Directed Orders | | | | |
| | | | | | | | | | |
| 558 | 100.00 | 341 | 61.11 | 92 | 16.49 | 20 | 3.58 | 105 | 18.82 |

/enues

| Venues | | | | | | | | | | | | | | | | | | | |
|------------------------|--------------|--------------|---------------|------------------|--------------|------------------|----------------------|----------------------|--------------|-----------------|-------------------|-----------------|---------------|---------------|---------------|---------------|---------------|---------------|---|
| Venue - Non-directed | Non-Directed | Non-Directed | Market Orders | Market Orders(%) | Marketable | Marketable Limit | Non-Marketable Limit | Non-Marketable Limit | Other Orders | Other Orders(%) | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | Net Payment | 1 |
| Order Flow | Orders | Orders(%) | | | Limit Orders | Orders(%) | Orders | Orders(%) | | | Paid/Received for | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | Paid/Received | 4 |
| | | | | | | | | | | | Market Orders(USD |) for Market | for | for | for Non- | for Non- | for Other | for Other | 4 |
| | | | | | | | | | | | • | Orders(cents pe | r Marketable | Marketable | Marketable | Marketable | Orders(USD) | Orders(cents | 4 |
| | | | | | | | | | | | | hundred shares) | | | Limit | Limit | | per hundred | 4 |
| | | | | | | | | | | | | , | Orders(USD) | Orders(cents | - | Orders(cents | | shares) | 4 |
| | | | | | | | | | | | | | , | per hundred | | per hundred | | , | 4 |
| | | | | | | | | | | | | | | shares) | | shares) | | | 4 |
| Citadel Securities | • | | • | | | | | • | | | • | • | • | IJIIIICJ | | Islancs | • | | • |
| LLC(CDRG) | 191 | 31.78 | 3 115 | 33.72 | 2 36 | 39.13 | 9 | 34.62 | 31 | 21.83 | |) | 0 | 0 0 | 0 | 0 | 0 | , (|) |
| VIRTU Americas, | | | | | | | | | | | | | | | | | | | |
| LLC(NITE) | 158 | 26.29 | 72 | 21.11 | 1 12 | 13.04 | C | 0.00 | 74 | 52.11 | . (|) | 0 | 0 0 | 0 | 0 | 0 | , (| j |
| G1 Execution Services, | | | | | | | | | | | | | | | | | | | |
| LLC(ETMM) | 111 | 18.47 | 7 87 | 25.51 | 1 24 | 26.09 | C | 0.00 | C | 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 | , (| j |
| Jane Street Capital, | | | | | | | | | | | | | | | | | | | |
| LLC(JNST) | 82 | 13.64 | l 64 | 18.77 | 7 18 | 19.57 | C | 0.00 | C | 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 | , (| j |
| Instinet | | | | | | | | | | | | | | | | | | | |
| BlockCross(BLKX) | 37 | 6.16 | 5 0 | 0.00 | 0 0 | 0.00 | 0 | 0.00 | 37 | 26.06 | (|) | 0 | 0 0 | 0 | 0 | 0 | , c | 1 |
| Cboe EDGX US Equities | | | | | | | | | | | | | | | | | | | |
| Exchange(EDGX) | 7 | 1.16 | 5 0 | 0.00 | 0 0 | 0.00 | 7 | 26.92 | C | 0.00 | (| 0 | 0 | 0 0 | 0 | 0 | 0 | , c | , |
| Members | | | | | | | | | | | | | | | | | | | |
| Exchange(MEMX) | 5 | 0.83 | 3 0 | 0.00 | 0 0 | 0.00 | 5 | 19.23 | C | 0.00 | (| 0 | 0 | 0 0 | 0 | 0 | 0 | | j |
| Two Sigma Securities, | | | | | | | | | | | | | | | | | | | |
| LLC(SOHO) | 5 | 0.83 | 3 2 | 0.59 | 9 2 | 2.17 | 1 | 3.85 | C | 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 | | j |
| NASDAQ Execution | | | | | | | | | | | | | | | | | | | |
| Services, LLC(NSDQ) | 3 | 0.50 |) 0 | 0.00 | 0 0 | 0.00 | 3 | 11.54 | C | 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 | | i |
| New York Stock | | | | | _ | | | | _ | | | _ | _ | | _ | _ | _ | | |
| Exchange(NYSE) | 1 | 0.17 | 7 0 | 0.00 | 0 0 | 0.00 | 1 | 3.85 | C | 0.00 | (|) | 0 | 0 0 | 0 | 0 | 0 | . (| j |

June 2022

Option Contracts

Summary

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

Venues

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