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

Generated on Wed Jan 05 2022 04:32:21 GMT-5 EST

4th Quarter, 2021

October 2021

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				
386	100.00	342	88.60	8	2.07	5	1.30	31	8.03

Venues

		Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders			Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Paid/Received for Marketable	Paid/Received for	Marketable Limit Orders(USD)	Paid/Received for Non-	Paid/Received for Other		ed
(Citadel Securities					•	•		•	•	•		•						-	_
	LLC(CDRG)	212	51.21	. 180	52.63	3	60.00	4	11.11	. 2	5 80.65	5 () () (0 (0	0	C)	0
	VIRTU Americas,													_	_		_	_	_	
	LLC(NITE) JANE STREET CAPITAL,	98	23.67	91	. 26.61	l 1	20.00	0	0.00		6 19.35	5 () () (0 (0	0	C)	0
	LLC(JNST)	55	13.29	53	15.50	n 1	20.00	1	2.78		0.00) () (0 () (0	(n	0
	NASDAQ Execution	33	15.25	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	15.50	, .	20.00	1	2.70		0.00	,	,	,	0	, ,	Ü		,	U
9	Services, LLC(NSDQ)	26	6.28	0	0.00) (0.00	26	72.22		0.00) () () (0 (0	0	C)	0
	Two Sigma Securities,																			
	LLC(SOHO)	8	1.93	8	3 2.34	1 C	0.00	0	0.00	1	0.00) () () (0 (0	0	C)	0
ı	G1 Execution Services, LLC(ETMM)	6	1.45	6	5 1.75	5 0	0.00	0	0.00	1	0.00) () () (0 (0	0	C)	0
	UBS Securities, LLC(UBSS)	4	0.97	, 4	1.17	7 0	0.00	0	0.00	,	0 0.00) () () (0 0	0	0	C	3	0
(Cboe EDGX US Equities																			
	Exchange(EDGX) New York Stock	3	0.72	. 0	0.00) (0.00	3	8.33		0.00) () () (0 (0 0	0	C)	0
	Exchange(NYSE)	2	0.48	. 0	0.00) (0.00	2	5.56		0.00) () () (0 (0	0	C	3	0

October 2021

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	ĺ
		of All Orders		Directed Orders		% of Non-		Directed Orders			ı
						Directed Orders					ı
											ı
•	583	100.00	362	62.09	92	15.78	34	5.83	95	16.30	•

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/Receive Paid/Received Paid/Received Market Orders(USD) for Market for Nonfor Nonfor Other for Other Marketable Marketable Orders(USD) Orders(cents per Marketable Marketable Orders(cents hundred shares) Limit per hundred Orders(USD) Orders(USD) Orders(cents Orders(cents shares) per hundred per hundred shares) shares) **Citadel Securities** LLC(CDRG) 259 41.91 174 48.07 40 50.63 14.29 38 29.69 0 0 0 0 0 0 0 VIRTU Americas, LLC(NITE) 162 24.59 12 15.19 8.16 57 44.53 26.21 89 4 0 0 0 0 0 0 0 0 JANE STREET CAPITAL, LLC(JNST) 87 69 19.06 18 22.78 0 0.00 0 0.00 0 0 0 0 0 0 0 14.08 0 Instinet BlockCross(BLKX) 33 5.34 0 0.00 0 0.00 0 0.00 33 25.78 0 0 0 0 0 0 0 0 **Cboe EDGX US Equities** Exchange(EDGX) 22 3.56 0 0.00 0 0.00 22 44.90 0 0.00 0 0 0 0 0 0 0 0 G1 Execution Services, LLC(ETMM) 20 3.24 16 4.42 5.06 0.00 0 0.00 0 0 0 0 0 0 Two Sigma Securities, LLC(SOHO) 15 2.43 10 2.76 4 5.06 2.04 0 0.00 0 0 0 0 0 0 0 0 NASDAQ Execution Services, LLC(NSDQ) 8 1.29 0 0.00 0 0.00 16.33 0 0.00 0 0 0 NYSE Arca(ARCA) 1.13 0 0.00 0 0.00 14.29 0 0.00 0 0 0 0 **UBS Securities**, LLC(UBSS) 0 5 0.81 4 1.10 1 1.27 0 0.00 0.00 0 0 0 0 0 0 0 0

October 2021

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	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

_	Venues																		
ľ	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)		
L																			

November 2021

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				
319	100.00	237	74.29	42	13.17	18	5.64	22	6.90

Venues

		Non-Directed Orders(%)	Market Orders	Market 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)	Paid/Received for Marketable Limit	Marketable	Paid/Received for Non- Marketable Limit Orders(USD)	Paid/Received for Non-	Paid/Received for Other Orders(USD)		
Citadel Securities																			_
LLC(CDRG)	157	43.25	5 110	46.41	. 21	. 60.00	8	17.02	18	40.91	() () (0 0	0	0	0	, (j
VIRTU Americas,																			
LLC(NITE)	65	17.93	1 56	23.63	5	14.29	0	0.00	4	9.09) () () (0 0) 0	0	0	, C	1
JANE STREET CAPITAL,		44.5		40.00		20.00		2.42											
LLC(JNST) Instinet	53	14.60) 45	18.99) 7	20.00	1	2.13	0	0.00) () () (D 0) 0	0	U	, 0	,
BlockCross(BLKX)	22	6.06	5 0	0.00) (0.00	0	0.00	22	50.00) () (0 0		0	0) (1
New York Stock	22	0.00	, ,	0.00	,	0.00	·	0.00	22	30.00	,	,	,		, 0	O	O		
Exchange(NYSE)	22	6.06	5 0	0.00) (0.00	22	46.81	0	0.00) () () (0 0	0	0	0	, ()
Two Sigma Securities,																			
LLC(SOHO) G1 Execution Services,	18	4.96	5 16	6.75	5 1	2.86	1	2.13	0	0.00) () () (0 0	0	0	0	C	1
LLC(ETMM)	8	2.20) 6	2.53	1	2.86	1	2.13	0	0.00) () () (0 0	0	0	0) ()
Cboe EDGX US Equities																			
Exchange(EDGX)	7	1.93	3 0	0.00) (0.00	7	14.89	0	0.00) () () (0 0	0	0	0	, (j
NASDAQ Execution Services, LLC(NSDQ)	7	1.93	3 0	0.00) (0.00	7	14.89	0	0.00) () () (0 0	0	0	0) ()
UBS Securities, LLC(UBSS)	4	1.10) 4	1.69) (0.00	0	0.00	0	0.00) () () (0 0) 0	0	0) ()

November 2021

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					
676	100.00	370	54.73	145	21.45	93	13.76	68	10.	06

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)		
Citadel Securities																		
LLC(CDRG)	304	38.19	187	50.54	77	54.23	19	9 11.11	. 21	18.5	3 () (0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	180	22.61	100	27.03	33	23.24	(0.00	47	41.5) () (0	0	0	0	0	0
JANE STREET CAPITAL,																		

LLC(JNST) 10.93 15.68 20.42 0.00 0.00 NASDAQ Execution Services, LLC(NSDQ) 7.04 0.00 0.00 32.75 0.00 **New York Stock** Exchange(NYSE) 6.91 0.00 0.00 32.16 0.00 Instinet BlockCross(BLKX) 5.65 0.00 0.00 0.00 39.82 **Cboe EDGX US Equities** Exchange(EDGX) 5.03 0.00 0.00 23.39 0.00 Two Sigma Securities, LLC(SOHO) 1.26 2.70 0.00 0.00 0.00 **UBS Securities**, LLC(UBSS) 1.26 2.16 1.41 0.00 0.00 G1 Execution Services, LLC(ETMM) 1.01 1.89 0.70 0.00 0.00

November 2	021
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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	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

_	Venues																		
ľ	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)		

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	4
	of All Orders		Directed Orders		% of Non-		Directed Orders			4
					Directed Orders					1
										1
482	100.00	412	85.48	21	4.36	10	2.07	39	8.0)

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	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	1
											Market Orders(USD) for Market	for	for	for Non-	for Non-	for Other	for Other	ı
												Orders(cents per	Marketable					Orders(cents	ı
												hundred shares)		Limit		Limit		per hundred	ı
												indirect shares,	Orders(USD)			Orders(cents		shares)	1
													Orders(U3D)	per hundred		per hundred		silaiesj	1
														shares)		shares)			1
														snaresj		Silares)			ı
																			ı
City Indiana City																			i
Citadel Securities																			
LLC(CDRG)	224	44.62	187	7 45.50) 13	61.90	1	1 10.00	23	38.33	,	0 () (0	0	0	0) (
VIRTU Americas,					_							_			_	_	_		
LLC(NITE)	127	25.30	109	26.52	2 4	19.05	(0.00	14	23.33	3	0 () (0	0	0	0) (
JANE STREET CAPITAL,																			
LLC(JNST)	93	18.53	89	21.65	5 4	19.05	(0.00	C	0.00)	0 0) (0 0	0	0	0) (
Instinet																			
BlockCross(BLKX)	21	4.18	3 0	0.00	0	0.00	(0.00	21	35.00)	0 0) (0 0	0	0	0) (
G1 Execution Services,																			
LLC(ETMM)	18	3.59) 14	3.41	1 0	0.00	4	4 40.00	C	0.00)	0 0) (0 0	0	0	0) (
Two Sigma Securities,																			
LLC(SOHO)	9	1.79) 8	3 1.95	5 0	0.00	1	1 10.00	C	0.00)	0 0) (0 0	0	0	0) (
UBS Securities,																			
LLC(UBSS)	6	1.20) 4	1 0.97	7 0	0.00	(0.00	2	3.33	3	0 0) (0 0	0	0	0) (
Choe EDGX US Equities																			
Exchange(EDGX)	2	0.40) 0	0.00	0 0	0.00	2	2 20.00	C	0.00) (0 0) (0 0	0	0	0) (
NASDAQ Execution																			
Services, LLC(NSDQ)	2	0.40) 0	0.00	0	0.00	2	2 20.00	C	0.00) (0 0) (0 0	0	0	0) (

December 2021

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				
750	100.00	408	54.40	183	24.40	78	10.40	81	10.80

Venues

venues																		
Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market 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)	Paid/Received for Marketable	_	Paid/Received for Non- Marketable Limit Orders(USD)	Paid/Received	Paid/Received for Other Orders(USD)	
Citadel Securities	•	•	•		•	•			•	•	•		•	•		•		
LLC(CDRG) VIRTU Americas,	288	30.03	3 176	5 43.24	1 89	49.72	1	0.56	22	11.34		0) (0 0	0	0	0	1
LLC(NITE)	228	23.77	7 123	30.22	2 47	26.26	C	0.00	58	29.90) (0) (0 0	0	0	0	ı
BlockCross(BLKX) JANE STREET CAPITAL,	113	11.78	8 0	0.00) (0.00	C	0.00	113	58.25	C	0) (0 0	0	0	0	J
LLC(JNST) New York Stock	108	11.26	6 80	19.66	5 27	15.08	1	0.56	0	0.00)	0) (0 0	0	0	0	J
Exchange(NYSE) NASDAQ Execution	71	7.40) (0.00) (0.00	71	39.66	0	0.00)	0) (0 0	0	0	0)
Services, LLC(NSDQ)	57	5.94	4 (0.00) (0.00	57	31.84	0	0.00)	0)	0 0	0	0	0	ı
Cboe EDGX US Equities Exchange(EDGX) G1 Execution Services,	45	4.69	9 (0.00) (0.00	45	25.14	0	0.00) (0) (0 0	0	0	0	1
LLC(ETMM)	27	2.82	2 13	3.19) 12	6.70	2	1.12	0	0.00)	0) (0 0	0	0	O	J
Two Sigma Securities, LLC(SOHO) UBS Securities,	13	1.36	6 8	3 1.97	, 3	3 1.68	2	1.12	0	0.00) () 0) (0 0	0	0	, c	ı
LLC(UBSS)	8	0.83	3 6	5 1.47	7 1	0.56	C	0.00	1	0.52) 0) (0 0	0	0)

December 2021

Option Contracts

Summary

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

Venues

Ver	nue - 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
Orc	der 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		per hundred
														Orders(USD)	-	Orders(USD)	Orders(cents		shares)
															per hundred		per hundred		
															shares)		shares)		