

GRWD - Held NMS Stocks and Options Order Routing Public Report

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1st Quarter, 2021

January 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	3.38	21.80	20.89	53.93

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Virtu Americas LLC. (VALR)	47.10	42.86	8.31	34.39	67.97	-8.3195	-5.0000	-18.0500	-5.0000	-44.4110	-5.0000	-1,363.5910	-5.0000
Virtu Americas LLC. (NITE)	29.95	5.36	77.29	30.92	11.98	-7.8166	-6.2037	-124.8668	-6.4887	-32.4362	-5.7493	-203.9745	-5.1556
Merrill Lynch Pierce Fenner & (BCEX)	20.41	0.00	14.40	34.68	18.59	0.0000	0.0000	-20.4500	-5.0000	-26.0125	-5.0193	-72.9020	-5.0000
Bofa Securities Inc (MLCO)	2.54	51.79	0.00	0.00	1.46	-83.5533	-5.3586	0.0000	0.0000	0.0000	0.0000	-137.6730	-5.1714

Material Aspects:

January 2021

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	15.61	16.91	27.14	40.33

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Virtu Americas LLC. (VALR)	69.03	83.10	47.62	62.33	77.07	-1,267.7040	-5.0000	-1,080.6550	-5.0000	-1,100.3590	-5.0048	-4,195.7520	-5.0001
Virtu Americas LLC. (NITE)	20.96	16.35	43.53	24.50	10.90	-629.5040	-6.2693	-1,020.3989	-6.2740	-259.2648	-5.6253	-1,319.9094	-6.5886
Merrill Lynch Pierce Fenner & (BCEX)	9.90	0.38	8.75	13.14	11.89	-2.1000	-5.0000	-190.2285	-5.0000	-177.3250	-5.0047	-548.9030	-5.0017
Bofa Securities Inc (MLCO)	0.11	0.17	0.10	0.04	0.15	-12.8785	-5.0470	-5.5390	-5.4315	-0.4390	-5.5013	-184.1764	-5.0921

Material Aspects:

January 2021

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	12.64	0.00	86.79	0.56

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Merrill Lynch Pierce Fenner & (BCEX)	90.63	100.00	0.00	89.21	100.00	-22.1089	-0.5223	0.0000	0.0000	-3.0745	-0.0799	-1.1290	-0.5645
Dash Financial Technologies LL (DFIN)	9.37	0.00	0.00	10.79	0.00	0.0000	0.0000	0.0000	0.0000	-2.2791	-0.7752	0.0000	0.0000

Material Aspects:

February 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	5.10	17.48	26.01	51.41

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Virtu Americas LLC. (VALR)	65.08	34.58	47.96	74.54	69.14	-21.7175	-5.0000	-128.8445	-5.0000	-202.6870	-5.0000	-670.3845	-5.0000
Merrill Lynch Pierce Fenner & (BCEX)	15.20	0.00	5.99	17.22	18.81	0.0000	0.0000	-8.8750	-5.0000	-19.0150	-5.0000	-105.6240	-5.0000
Virtu Americas LLC. (NITE)	13.91	3.74	46.05	8.24	6.86	-10.8106	-6.9210	-86.3351	-6.4099	-14.8656	-5.5407	-131.3880	-5.6799
Bofa Securities Inc (MLCO)	5.81	61.68	0.00	0.00	5.19	-208.0823	-5.2187	0.0000	0.0000	0.0000	0.0000	-675.9340	-5.1493

Material Aspects:

February 2021

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	14.33	19.49	23.44	42.73

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Virtu Americas LLC. (VALR)	74.60	84.13	58.64	72.97	79.57	-1,423.7975	-5.0000	-1,981.6245	-5.0124	-1,165.5480	-5.0065	-5,141.8675	-5.0001
Virtu Americas LLC. (NITE)	15.07	15.75	33.23	13.05	7.68	-615.2163	-6.3501	-964.1066	-6.2633	-148.4003	-5.6807	-1,568.3152	-6.6024
Merrill Lynch Pierce Fenner & (BCEX)	10.27	0.03	8.06	13.94	12.70	-0.2500	-5.0000	-222.1000	-5.0000	-193.4930	-5.0013	-711.9870	-5.0076
Bofa Securities Inc (MLCO)	0.06	0.09	0.07	0.04	0.05	-12.6626	-5.4026	-6.4612	-5.4223	-1.7800	-5.9333	-12.4910	-5.2259

Material Aspects:

February 2021

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	1.76	0.00	95.31	2.93

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Merrill Lynch Pierce Fenner & (BCEX)	91.51	100.00	0.00	91.24	95.00	-4.0631	-1.2165	0.0000	0.0000	-2.1280	-0.0651	-0.0100	-0.0500
Dash Financial Technologies LL (DFIN)	8.49	0.00	0.00	8.76	5.00	0.0000	0.0000	0.0000	0.0000	-0.5397	-0.2740	-0.2500	-2.5000

Material Aspects:

March 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	8.30	19.20	36.23	36.27

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Virtu Americas LLC. (VALR)	65.76	80.80	41.87	76.72	64.01	-64.5600	-5.0000	-175.7640	-5.0000	-310.8185	-5.0000	-403.4500	-5.0000
Virtu Americas LLC. (NITE)	15.81	1.60	36.33	10.82	13.19	-9.0195	-6.9248	-105.6021	-6.4100	-28.0324	-5.7597	-244.8755	-5.1982

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Merrill Lynch Pierce Fenner & (BCEX)	15.74	0.00	21.80	12.47	19.41	0.0000	0.0000	-94.0445	-5.0000	-38.4695	-5.0000	-89.8705	-5.0000
Bofa Securities Inc (MLCO)	2.69	17.60	0.00	0.00	3.39	-155.1722	-5.3425	0.0000	0.0000	0.0000	0.0000	-415.4923	-5.2001

Material Aspects:

March 2021

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	15.05	19.62	28.35	36.98

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Virtu Americas LLC. (VALR)	68.25	84.85	48.78	65.19	74.18	-1,422.5345	-5.0002	-1,278.4238	-5.0009	-935.7655	-5.0027	-2,663.2795	-5.0002
Virtu Americas LLC. (NITE)	19.49	15.05	41.77	18.42	10.29	-433.5481	-6.2516	-1,192.3763	-6.2323	-261.2465	-5.7976	-797.1498	-6.3761
Merrill Lynch Pierce Fenner & (BCEX)	12.21	0.00	9.45	16.39	15.44	0.0000	0.0000	-228.1155	-5.0000	-274.0820	-5.0068	-862.2775	-5.0000
Bofa Securities Inc (MLCO)	0.05	0.10	0.00	0.00	0.08	-10.3776	-5.3609	0.0000	0.0000	0.0000	0.0000	-33.2200	-5.1108

Material Aspects:

March 2021

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	20.00	0.00	78.54	1.46

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
Merrill Lynch Pierce Fenner & (BCEX)	91.46	100.00	0.00	90.19	42.86	-12.4820	-0.6622	0.0000	0.0000	-0.7320	-0.0630	-0.0030	-0.0500
Dash Financial Technologies LL (DFIN)	8.54	0.00	0.00	9.81	57.14	0.0000	0.0000	0.0000	0.0000	-12.4540	-1.5567	-0.0025	-0.0500

Material Aspects: