

Wellington Shields - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2020

July 2020

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	37.04	22.22	40.74	0.00

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	68.52	15.00	100.00	100.00	0.00	-6.0000	-25.5400	-31.0000	-25.5400	-29.0000	-25.5400	0.0000	0.0000
Citadel	29.63	80.00	0.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Algo	1.85	5.00	0.00	0.00	0.00	0.0000	8.6000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

Virtu:

Wellington Shields pays exchange, regulatory, market data and clearing fees to Virtu and receives exchange rebates as credits where applicable

Citadel :

Wellington Shields does not participate in any exchange rebates nor does it pay any fees to the Citadel Execution desk

Citadel Algo:

Wellington Shields pays exchange, regulatory, market data and clearing fees to Citadel Algo and receives exchange rebates as credits where applicable

July 2020

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	23.26	46.18	30.56	0.00

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	79.51	13.43	99.25	100.00	0.00	-20.0000	-25.5400	-468.0000	-25.5400	-185.0000	-25.5400	0.0000	0.0000
Citadel	15.28	65.67	0.00	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Algo	4.51	19.40	0.00	0.00	0.00	3.0000	8.6000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Wall Street Access	0.69	1.49	0.75	0.00	0.00	-2.0000	-12.3200	0.0000	-12.3200	0.0000	0.0000	0.0000	0.0000

Material Aspects:

Virtu:

Wellington Shields pays exchange, regulatory, market data and clearing fees to Virtu and receives exchange rebates as credits where applicable

Citadel :

Wellington Shields pays does not participate in any exchange rebates nor does it pay any fees to the Citadel Execution desk

Citadel Algo:

Wellington Shields pays exchange, regulatory, market data and clearing fees to Citadel Algo and receives exchange rebates as credits where applicable

Wall Street Access:

Wellington Shields pays exchange, regulatory, market data and clearing fees to Wall Street Access and receives exchange rebates as credits where applicable

July 2020

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
0.00	0.00	0.00	0.00	0.00

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)
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Material Aspects:

August 2020

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	63.64	6.82	29.55	0.00

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)
Citadel Algo	52.27	82.14	0.00	0.00	0.00	8.0000	9.3898	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel	27.27	17.86	66.67	38.46	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu	20.45	0.00	33.33	61.54	0.00	0.0000	0.0000	0.0000	-20.3500	-10.0000	-20.3500	0.0000	0.0000

Material Aspects:

Citadel Algo:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Citadel Algo and receives exchange rebates as credits where applicable

Citadel :
Wellington Shields pays does not participate in any exchange rebates nor does it pay any fees to the Citadel Execution desk

Virtu:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Virtu and receives exchange rebates as credits where applicable

August 2020

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	26.39	31.94	41.67	0.00

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	56.94	5.26	76.09	75.00	0.00	0.0000	-20.3500	-92.0000	-20.3500	-58.0000	-20.3500	0.0000	0.0000
Citadel	28.47	42.11	23.91	23.33	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Algo	13.89	52.63	0.00	0.00	0.00	7.0000	9.3898	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Wall Street Access	0.69	0.00	0.00	1.67	0.00	0.0000	0.0000	0.0000	22.3862	0.0000	0.0000	0.0000	0.0000

Material Aspects:

Virtu:

Wellington Shields pays exchange, regulatory, market data and clearing fees to Virtue and receives exchange rebates as credits where applicable

Citadel :
Wellington Shields pays does not participate in any exchange rebates nor does it pay any fees to the Citadel Execution desk

Citadel Algo:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Citadel Algo and receives exchange rebates as credits where applicable

Wall Street Access:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Wall Street Access and receives exchange rebates as credits where applicable

August 2020

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
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

September 2020

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	48.15	25.93	25.93	0.00

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)
Citadel	57.41	19.23	92.86	92.86	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Algo	38.89	80.77	0.00	0.00	0.00	7.0000	8.7071	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu	3.70	0.00	7.14	7.14	0.00	0.0000	0.0000	0.0000	-14.3800	0.0000	-14.3800	0.0000	0.0000

Material Aspects:

Citadel :
Wellington Shields pays does not participate in any exchange rebates nor does it pay any fees to the Citadel Execution desk

Citadel Algo:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Citadel Algo and receives exchange rebates as credits where applicable

Virtu:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Virtu and receives exchange rebates as credits where applicable

September 2020**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	18.28	40.32	41.40	0.00

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)
Citadel	80.65	23.53	94.67	92.21	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Algo	13.98	76.47	0.00	0.00	0.00	8.0000	8.7071	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu	4.84	0.00	5.33	6.49	0.00	0.0000	0.0000	-4.0000	-14.3800	-3.0000	-14.3800	0.0000	0.0000
Wall Street Access	0.54	0.00	0.00	1.30	0.00	0.0000	0.0000	0.0000	0.0000	7.0000	17.3365	0.0000	0.0000

Material Aspects:

Citadel :
Wellington Shields pays does not participate in any exchange rebates nor does it pay any fees to the Citadel Execution desk

Citadel Algo:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Citadel Algo and receives exchange rebates as credits where applicable

Virtu:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Virtu and receives exchange rebates as credits where applicable

Wall Street Access:
Wellington Shields pays exchange, regulatory, market data and clearing fees to Wall Street Access and receives exchange rebates as credits where applicable

September 2020**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
0.00	0.00	0.00	0.00	0.00

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)
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Material Aspects: