

GEORGE MCKELVEY CO., INC. - Held
NMS Stocks and Options Order
Routing Public Report

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2nd Quarter, 2020

April 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	96.04	3.96	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 Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable per hundred shares	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(XSTM)	44.65	44.00	55.56	0.00	0.00	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	35.22	35.33	33.33	0.00	0.00	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	8.81	8.67	11.11	0.00	0.00	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	7.55	8.00	0.00	0.00	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	2.52	2.67	0.00	0.00	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.26	1.33	0.00	0.00	0.00	0	0	0	0	0	0

Material Aspects:

April 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	83.60	3.60	1.60	11.20

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)
National Financial Services													
LLC(XSTM)	41.61	44.59	52.38	0.00	0.00	0	0	0	0	0	0	0	0
Citadel Securities													
LLC(CDRG)	29.08	31.62	28.57	0.00	0.00	0	0	0	0	0	0	0	0
VIRTU Americas													
LLC(NITE)	15.84	10.54	4.76	0.00	96.43	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	4.73	5.41	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.84	2.97	4.76	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2.60	2.43	4.76	0.00	3.57	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	1.89	2.16	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.95	0.00	0.00	100.00	0.00	0	0	0	0	0	0	0	0
Instinet													
BlockCross(SSBS)	0.47	0.27	4.76	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

April 2020

Option Contracts
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(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)
							Orders(USD)	Orders(USD)	Orders(USD)	Orders(USD)	Orders(USD)	Orders(USD)

Material Aspects:

May 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	98.65	1.35	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 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)
							Orders(cents per hundred shares)	Orders(USD)	Orders(cents per hundred shares)	Orders(USD)	Orders(USD)	Orders(USD)

National Financial Services

LLC(XSTM)	44.17	44.07	50.00	0.00	0.00		0	0	0	0	0	0
Citadel Securities LLC(CDRG)	25.83	25.42	50.00	0.00	0.00		0	0	0	0	0	0
VIRTU Americas LLC(NITE) G1 Execution Services, LLC(ETMM)	15.83	16.10	0.00	0.00	0.00		0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5.83	5.93	0.00	0.00	0.00		0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	5.83	5.93	0.00	0.00	0.00		0	0	0	0	0	0
	2.50	2.54	0.00	0.00	0.00		0	0	0	0	0	0

Material Aspects:

May 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	90.15	0.73	1.09	8.03

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 Marketable Limit Orders(cents per hundred shares)	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 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)
National Financial Services LLC(XSTM)	43.94	46.30	40.00	0.00	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	29.22	30.66	40.00	0.00	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	13.72	9.94	0.00	0.00	100.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	4.77	5.07	0.00	0.00	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2.39	2.54	0.00	0.00	0.00	0	0	0	0	0	0	0
Instinet BlockCross(SSBS)	2.39	2.33	20.00	0.00	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.59	1.69	0.00	0.00	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	1.39	1.48	0.00	0.00	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.60	0.00	0.00	100.00	0.00	0	0	0	0	0	0	0

Material Aspects:

May 2020

Option Contracts
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)
							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:

June 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	96.55	1.72	1.72	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)
							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)

National Financial Services LLC(XSTM)

38.97	39.39	33.33	0.00	0.00			0	0	0	0	0	0	0
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Citadel Securities LLC(CDRG)

34.56	35.61	0.00	0.00	0.00			0	0	0	0	0	0	0
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VIRTU Americas LLC(NITE)	14.71	14.39	33.33	0.00	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4.41	4.55	0.00	0.00	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3.68	3.03	0.00	100.00	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	1.47	1.52	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Instinet													
BlockCross(SSBS)	1.47	0.76	33.33	0.00	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	0.74	0.76	0.00	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

June 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	94.93	3.62	0.72	0.72

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 Marketable Limit Orders(cents per hundred shares)	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)
National Financial Services LLC(XSTM)	44.95	44.87	54.55	33.33	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	25.69	25.64	27.27	33.33	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	19.57	19.55	18.18	0.00	100.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	3.06	3.21	0.00	0.00	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	2.14	2.24	0.00	0.00	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.83	1.92	0.00	0.00	0.00	0	0	0	0	0	0	0

UBS Securities, LLC(UBSS)	1.53	1.60	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(SSBS)	0.92	0.96	0.00	0.00	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	0.31	0.00	0.00	33.33	0.00	0	0	0	0	0	0	0	0

Material Aspects:

June 2020

Option Contracts 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(cents per hundred shares)	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 Other Orders(USD)

Material Aspects: