

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

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3rd Quarter, 2020

July 2020

S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders	
	57	100.00	55	96.49	0	0.00	0	0.00	2	3.51

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
Citadel Securities LLC(CDRG)	35		43.21		33	64.71	0	0.00	0	0.00	2	6.67	0	0	0	0	0
National Financial Services LLC(XSTM)	28		34.57		0	0.00	0	0.00	0	0.00	28	93.33	0	0	0	0	0
VIRTU Americas LLC(NITE)	11		13.58		11	21.57	0	0.00	0	0.00	0	0.00	0	0	0	0	0
UBS Securities, LLC(UBSS)	3		3.70		3	5.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2		2.47		2	3.92	0	0.00	0	0.00	0	0.00	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	1		1.23		1	1.96	0	0.00	0	0.00	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1		1.23		1	1.96	0	0.00	0	0.00	0	0.00	0	0	0	0	0

July 2020

Non-S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders	
	82	100.00	77	93.90	3	3.66	2	2.44	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
National Financial Services LLC(XSTM)	71		46.10		0	0.00	0	0.00	0	0.00	71	95.95	0	0	0	0	0
Citadel Securities LLC(CDRG)	44		28.57		42	56.00	2	66.67	0	0.00	0	0.00	0	0	0	0	0
VIRTU Americas LLC(NITE)	24		15.58		23	30.67	1	33.33	0	0.00	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5		3.25		5	6.67	0	0.00	0	0.00	0	0.00	0	0	0	0	0
Instinet	3		1.95		0	0.00	0	0.00	0	0.00	3	4.05	0	0	0	0	0
BlockCross(BLXX)	3		1.95		0	0.00	0	0.00	0	0.00	3	4.05	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	2		1.30		0	0.00	2	100.00	0	0.00	0	0.00	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2		1.30		2	2.67	0	0.00	0	0.00	0	0.00	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	2		1.30		2	2.67	0	0.00	0	0.00	0	0.00	0	0	0	0	0
UBS Securities, LLC(UBSS)	1		0.65		1	1.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0

July 2020

Option Contracts
Summary

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

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
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August 2020

S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders	
	25	100.00	25	100.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
National Financial Services LLC(XSTM)	15		40.54		0	0.00	0	0.00	0	0.00	15	100.00	0	0	0	0	0
Citadel Securities LLC(CDRG)	13		35.14		13	59.09	0	0.00	0	0.00	0	0.00	0	0	0	0	0

VIRTU Americas LLC(NITE)	5	13.51	5	22.73	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	8.11	3	13.64	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	1	2.70	1	4.55	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 2020

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	44	100.00	Total Market Orders	42	95.45	Marketable Limit Orders as % of Non-Directed Orders	2	4.55	Total Non-Marketable Limit Orders	0	0.00	Non-Marketable Limit Orders as % of Non-Directed Orders	0.00	Total Other Orders	0	0.00	Other Orders as % of Non-Directed Orders	0.00
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Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
National Financial Services LLC(XSTM)	33	42.31	0	0.00	0	0.00	0	0.00	33	97.06	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	20	25.64	19	45.24	1	50.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	16	20.51	15	35.71	1	50.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	7.69	6	14.29	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	2	2.56	2	4.76	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet	1	1.28	0	0.00	0	0.00	0	0.00	1	2.94	0	0	0	0	0	0	0
BlockCross(BLKX)	1	1.28	0	0.00	0	0.00	0	0.00	1	2.94	0	0	0	0	0	0	0

August 2020

Option Contracts Summary

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

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
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September 2020

S&P 500 Stocks Summary

Total Non-Directed Orders	14	100.00	Total Market Orders	14	100.00	Marketable Limit Orders as % of Non-Directed Orders	0	0.00	Total Non-Marketable Limit Orders	0	0.00	Non-Marketable Limit Orders as % of Non-Directed Orders	0.00	Total Other Orders	0	0.00	Other Orders as % of Non-Directed Orders	0.00
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Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
National Financial Services LLC(XSTM)	8	50.00	0	0.00	0	0.00	0	0.00	8	100.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	4	25.00	4	50.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	3	18.75	3	37.50	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1	6.25	1	12.50	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

September 2020

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	15	100.00	Total Market Orders	15	100.00	Marketable Limit Orders as % of Non-Directed Orders	0	0.00	Total Non-Marketable Limit Orders	0	0.00	Non-Marketable Limit Orders as % of Non-Directed Orders	0.00	Total Other Orders	0	0.00	Other Orders as % of Non-Directed Orders	0.00
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Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
Citadel Securities LLC(CDRG)	7	35.00	7	53.85	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	7	35.00	0	0.00	0	0.00	0	0.00	7	100.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	2	10.00	2	15.38	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	2	10.00	2	15.38	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1	5.00	1	7.69	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	5.00	1	7.69	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

September 2020

Option Contracts Summary

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

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit 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)	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)
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