

SIGNATURE SECURITIES - Halm MMS Stocks and
Options Order Reading Public Report
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1st Quarter, 2021

January 2021

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
469	100.00	334	71.22	5	1.07	43	9.17	87	18.55

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(Cents)
Citadel Securities LLC(EDGX)	225	32.37	166	53.72	2		40.00	7	8.64	50	16.67	0	0	0	0	0
National Financial Services LLC(CXSTM)	209	30.07	0	0.00	0		0.00	0	0.00	209	69.67	0	0	0	0	0
VRTU Americas LLC(NYSE)	130	18.71	91	29.45	3		60.00	3	3.70	33	11.00	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	32	4.60	0	0.00	0		0.00	32	39.51	0	0.00	0	0	0	0	0
JANE STREET CAPITAL, LLC(NYSE)	30	4.32	30	9.71	0		0.00	0	0.00	0	0.00	0	0	0	0	0
New York Stock Exchange(NYSE) G1 Execution Services, LLC(EDGX)	27	3.88	0	0.00	0		0.00	27	33.33	0	0.00	0	0	0	0	0
Close EDDX US Equities Exchange(EDGX)	18	2.59	18	5.83	0		0.00	0	0.00	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)	11	1.58	0	0.00	0		0.00	11	13.58	0	0.00	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.72	3	0.97	0		0.00	1	1.23	1	0.33	0	0	0	0	0
BlockChain(BLCK)	4	0.58	0	0.00	0		0.00	0	0.00	4	1.33	0	0	0	0	0

January 2021

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
1,630	100.00	1,421	87.72	29	1.79	78	4.81	92	5.68

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(Cents)
National Financial Services LLC(CXSTM)	873	34.40	0	0.00	0		0.00	0	0.00	873	86.87	0	0	0	0	0
Citadel Securities LLC(EDGX)	804	31.68	736	53.03	14		48.28	11	9.48	43	4.28	0	0	0	0	0
VRTU Americas LLC(NYSE)	472	18.60	421	30.33	7		24.54	5	4.31	39	3.88	0	0	0	0	0
JANE STREET CAPITAL, LLC(NYSE) G1 Execution Services, LLC(EDGX)	129	5.08	124	8.93	4		13.79	1	0.86	0	0.00	0	0	0	0	0
Close EDDX US Equities Exchange(EDGX)	64	2.52	61	4.39	1		3.45	0	0.00	2	0.20	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	49	1.93	2	0.14	1		3.45	46	39.66	0	0.00	0	0	0	0	0
BlockChain(BLCK)	40	1.58	0	0.00	0		0.00	0	0.00	40	3.98	0	0	0	0	0
Close EDDX US Equities Exchange(EDGX)	35	1.38	1	0.07	0		0.00	34	29.31	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)	27	1.06	26	1.87	0		0.00	0	0.00	1	0.10	0	0	0	0	0
UBS Securities, LLC(UBSS)	25	0.99	15	1.08	2		6.90	1	0.86	7	0.70	0	0	0	0	0

January 2021

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
278	100.00	175	62.95	12	4.32	90	32.37	1	0.36

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(Cents)
Citadel Securities LLC(EDGX)	138	48.08	77	44.00	9		69.23	51	52.04	1	100.00	0	0	0	0	0
Sunamhanna Capital Group(SUNG)	69	24.04	65	37.14	2		15.38	2	2.04	0	0.00	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	37	12.89	21	12.00	1		7.69	15	15.31	0	0.00	0	0	0	0	0
Wolverine Execution Services LLC(WSE)	33	11.50	4	2.29	0		0.00	29	29.59	0	0.00	0	0	0	0	0
Morgan Stanley & Company, LLC(MSC)	9	3.14	7	4.00	1		7.69	1	1.02	0	0.00	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.35	1	0.57	0		0.00	0	0.00	0	0.00	0	0	0	0	0

February 2021

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
512	100.00	355	69.34	7	1.37	45	8.79	105	20.51

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(Cents)
Citadel Securities LLC(EDGX)	229	27.49	178	54.43	0		0.00	6	3.39	45	13.89	0	0	0	0	0
National Financial Services LLC(CXSTM)	217	24.05	0	0.00	0		0.00	0	0.00	217	66.98	0	0	0	0	0
VRTU Americas LLC(NYSE)	114	13.69	71	21.71	2		40.00	0	0.00	41	12.65	0	0	0	0	0
New York Stock Exchange(NYSE)	114	13.69	0	0.00	2		40.00	112	63.28	0	0.00	0	0	0	0	0
JANE STREET CAPITAL, LLC(NYSE)	48	5.76	45	13.76	1		20.00	2	1.13	0	0.00	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	42	5.04	0	0.00	0		0.00	42	23.73	0	0.00	0	0	0	0	0
UBS Securities, LLC(UBSS)	29	3.48	10	3.06	0		0.00	1	0.56	18	5.56	0	0	0	0	0
Close EDDX US Equities Exchange(EDGX)	13	1.56	0	0.00	0		0.00	13	7.34	0	0.00	0	0	0	0	0
G1 Execution Services, LLC(EDGX)	13	1.56	12	3.67	0		0.00	1	0.56	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SHOH)	12	1.44	11	3.36	0		0.00	0	0.00	1	0.31	0	0	0	0	0

February 2021

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
1,655	100.00	1,381	81.47	49	2.99	139	8.20	155	7.43

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
National Financial Services LLC(CR3TM)	984	34.26	0	0.00	0	0.00	0	0.00	984	84.68	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	825	28.73	720	54.09	24	48.98	18	5.45	63	5.42	0	0	0	0	0	0
VRTU Americas LLC(NITE)	396	13.79	318	23.99	12	24.49	9	2.73	57	4.91	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	154	5.36	144	10.82	7	14.29	3	0.91	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	145	5.05	0	0.00	1	2.04	144	43.64	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	70	2.44	0	0.00	0	0.00	70	21.21	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	64	2.23	57	4.28	0	0.00	3	0.91	4	0.34	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	59	2.05	54	4.06	3	6.12	2	0.61	0	0.00	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX) Instinet	54	1.88	0	0.00	0	0.00	54	16.36	0	0.00	0	0	0	0	0	0
BlackCross(BLCK)	52	1.81	0	0.00	0	0.00	0	0.00	52	4.48	0	0	0	0	0	0

February 2021

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
211	100.00	157	67.97	9	3.90	65	28.14	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CDRO)	129	52.87	82	52.23	5	50.00	42	54.55	0	0.00	0	0	0	0	0	0
Scotiabank Capital Group(CSG)	17	23.36	44	28.03	5	50.00	8	10.39	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	30	12.30	20	12.74	0	0.00	10	12.99	0	0.00	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	14	5.74	10	6.37	0	0.00	4	5.19	0	0.00	0	0	0	0	0	0
Wolverine Execution Services LLC(WES)	13	5.33	1	0.64	0	0.00	12	15.58	0	0.00	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.41	0	0.00	0	0.00	1	1.30	0	0.00	0	0	0	0	0	0

March 2021

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
541	100.00	408	75.42	11	2.03	108	19.96	14	2.59

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
New York Stock Exchange(NYSE)	302	31.43	0	0.00	1	20.00	301	74.32	0	0.00	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	200	20.81	180	51.28	2	40.00	10	2.47	8	4.00	0	0	0	0	0	0
National Financial Services LLC(NSFM)	183	19.04	0	0.00	0	0.00	0	0.00	183	91.50	0	0	0	0	0	0
VRTU Americas LLC(NITE)	95	9.89	86	24.50	1	20.00	4	0.99	4	2.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	64	6.66	0	0.00	0	0.00	64	15.80	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	61	6.35	60	17.09	0	0.00	1	0.25	0	0.00	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX) G1 Execution Services, LLC(ETMM)	24	2.50	0	0.00	0	0.00	24	5.93	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	13	1.35	11	3.13	1	20.00	1	0.25	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(TSHO)	10	1.04	8	2.28	0	0.00	0	0.00	2	1.00	0	0	0	0	0	0
Two Sigma Securities, LLC(TSHO)	6	0.62	6	1.71	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

March 2021

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
1,710	100.00	1,466	85.73	46	2.69	170	9.94	28	1.64

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
National Financial Services LLC(NSFM)	734	30.16	0	0.00	0	0.00	0	0.00	734	92.56	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	660	27.12	608	49.51	20	48.78	14	3.76	18	2.27	0	0	0	0	0	0
VRTU Americas LLC(NITE)	346	14.22	313	25.49	9	21.95	14	3.76	10	1.26	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	194	7.97	182	14.82	8	19.51	4	1.08	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	137	5.63	0	0.00	0	0.00	137	36.83	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	131	5.38	1	0.08	1	2.44	129	34.68	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(TSHO)	68	2.79	63	5.13	2	4.88	3	0.81	0	0.00	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX) UBS Securities, LLC(UBSS)	65	2.67	0	0.00	0	0.00	65	17.47	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	34	1.40	30	2.44	1	2.44	3	0.81	0	0.00	0	0	0	0	0	0
Instinet BlackCross(BLCK)	31	1.27	0	0.00	0	0.00	0	0.00	31	3.91	0	0	0	0	0	0

March 2021

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
126	100.00	51	40.48	6	4.76	69	54.76	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
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