

SIGNATURE SECURITIES - Halm MMS Stocks and
Options Order Reading Public Report
Generated on Fri Jul 09 2021 08:47:17 GMT-4
EDT

2nd Quarter, 2021

April 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
329	100.00	243	73.86	4	1.22	45	13.68	37	11.25

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(DSTW)	162	27.18	0	0.00	0	0.00	0	0.00	162	80.60	0	0	0	0	0	0
Citadel Securities LLC(DRO)	143	23.99	115	51.34	3	0.91	75.00	22.79	20	9.95	0	0	0	0	0	0
New York Stock Exchange(NYSE)	106	17.79	0	0.00	0	0.00	106	63.47	0	0.00	0	0	0	0	0	0
VRTU America, LLC(NTE)	83	13.93	66	29.46	0	0.00	3	1.80	14	6.97	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	35	5.87	0	0.00	0	0.00	35	20.96	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	31	5.20	28	12.50	1	0.31	25.00	2	1.20	0	0.00	0	0	0	0	0
Choe EDDX US Equities Exchange(EDX)	13	2.18	0	0.00	0	0.00	13	7.78	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBS)	8	1.34	5	2.23	0	0.00	1	0.60	2	1.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SIG)	7	1.17	5	2.23	0	0.00	2	1.20	0	0.00	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	6	1.01	5	2.23	0	0.00	0	0.00	1	0.50	0	0	0	0	0	0

April 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
1,607	100.00	1,459	90.79	24	1.49	98	6.10	16	1.62

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(DRO)	766	29.40	713	50.18	12	0.75	52.17	3.27	7.94	14	1.71	0	0	0	0	0
National Financial Services LLC(DSTW)	762	29.25	0	0.00	0	0.00	0.00	0	0.00	762	92.81	0	0	0	0	0
VRTU America, LLC(NTE)	396	15.20	369	25.97	8	0.50	34.78	2.16	12	1.46	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	211	8.87	226	15.90	2	0.12	8.70	0.54	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	124	4.76	0	0.00	0	0.00	124	36.47	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	111	4.26	0	0.00	0	0.00	111	32.65	0	0.00	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	43	1.65	41	2.89	0	0.00	2	0.59	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SIG)	40	1.54	37	2.60	1	0.06	4.35	0.27	0	0.00	0	0	0	0	0	0
Choe EDDX US Equities Exchange(EDX)	38	1.46	0	0.00	0	0.00	38	11.18	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBS)	37	1.42	35	2.46	0	0.00	2	0.59	0	0.00	0	0	0	0	0	0

April 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
165	100.00	80	48.48	9	5.45	74	44.85	2	1.21

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(DRO)	90	48.91	41	51.25	3	3.33	33.33	45	48.39	1	50.00	0	0	0	0	0
Sunamphanna Capital Group(SUG)	40	21.74	24	30.00	4	44.44	11	11.83	1	50.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	23	12.50	8	10.00	1	11.11	14	15.05	0	0.00	0	0	0	0	0	0
Wolverine Execution Services LLC(WSE)	23	12.50	1	1.25	0	0.00	22	23.66	0	0.00	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSC)	8	4.35	6	7.50	1	11.11	1	1.08	0	0.00	0	0	0	0	0	0

May 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
330	100.00	192	58.18	4	1.21	71	21.52	63	19.09

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)	292	39.19	0	0.00	2	0.61	50.00	290	79.23	0	0.00	0	0	0	0	0
National Financial Services LLC(DSTW)	133	17.85	0	0.00	0	0.00	0	0.00	133	67.17	0	0	0	0	0	0
Citadel Securities LLC(DRO)	129	17.32	84	47.46	0	0.00	13	3.55	32	16.16	0	0	0	0	0	0
VRTU America, LLC(NTE)	77	10.34	48	27.12	2	0.61	50.00	5	1.17	22	11.11	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	45	6.04	0	0.00	0	0.00	45	12.30	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	32	4.30	29	16.38	0	0.00	3	0.82	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SIG)	11	1.48	10	5.65	0	0.00	1	0.27	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBS)	11	1.48	1	0.56	0	0.00	1	0.27	9	4.55	0	0	0	0	0	0
Choe EDDX US Equities Exchange(EDX)	8	1.07	0	0.00	0	0.00	8	2.19	0	0.00	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	5	0.67	5	2.82	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

May 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
1,331	100.00	1,135	83.96	63	4.62	54	6.55	60	4.43

Venues

Venue	Non-Directed Order Flow	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(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(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(Cents per hundred shares)
National Financial Services LLC(CRSTM)		691	30.75	0	0.00	0	0.00	0	0.00	691	88.70	0	0	0
Citadel Securities LLC(CDNG)		601	26.75	533	48.15	32	50.79	12	4.03	24	3.08	0	0	0
VRTU Americas, LLC(VTNT)		376	16.73	323	29.18	17	26.98	2	0.67	24	4.36	0	0	0
JANE STREET CAPITAL, LLC(JNST)		168	7.48	161	14.54	7	11.11	0	0.00	0	0.00	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		140	6.23	0	0.00	0	0.00	140	46.98	0	0.00	0	0	0
New York Stock Exchange(NYSE)		56	2.49	0	0.00	0	0.00	56	18.79	0	0.00	0	0	0
Chae EDEX US Equities Exchange(EDGX)		55	2.45	0	0.00	0	0.00	55	18.46	0	0.00	0	0	0
Two Sigma Securities, LLC(SHGO)		54	2.40	51	4.61	2	3.17	0	0.00	1	0.13	0	0	0
NYSE Axi(ABCA)		32	1.42	0	0.00	0	0.00	32	10.74	0	0.00	0	0	0
GI Execution Services, LLC(ETMM)		29	1.29	23	2.08	5	7.94	1	0.34	0	0.00	0	0	0

May 2021

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
102	100.00	31	30.39	15	14.71	54	52.94	2	1.96

Venues

Venue	Non-Directed Order Flow	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(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(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(Cents per hundred shares)
Citadel Securities LLC(CDNG)		57	55.88	10	32.26	10	66.67	35	64.81	2	100.00	0	0	0
Scopiana Capital Group(SJSG)		20	19.61	16	51.61	3	20.00	1	1.85	0	0.00	0	0	0
Wolverine Execution Services LLC(WVEX)		13	12.75	0	0.00	0	0.00	13	24.07	0	0.00	0	0	0
Dash Financial Technologies LLC(DASH)		7	6.86	3	9.68	0	0.00	4	7.41	0	0.00	0	0	0
Morgan Stanley & Company LLC(MSCO)		5	4.90	2	6.45	2	13.33	1	1.85	0	0.00	0	0	0

June 2021

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
311	100.00	210	67.52	11	3.54	53	17.04	37	11.90

Venues

Venue	Non-Directed Order Flow	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(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(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(Cents per hundred shares)
National Financial Services LLC(CRSTM)		154	28.05	0	0.00	0	0.00	0	0.00	154	79.79	0	0	0
Citadel Securities LLC(CDNG)		130	23.68	102	52.85	4	30.77	6	4.00	18	9.33	0	0	0
New York Stock Exchange(NYSE)		105	19.13	0	0.00	2	15.38	103	68.67	0	0.00	0	0	0
VRTU Americas, LLC(VTNT)		69	12.57	48	24.87	4	30.77	3	2.00	14	7.25	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		31	5.65	0	0.00	0	0.00	31	20.67	0	0.00	0	0	0
JANE STREET CAPITAL, LLC(JNST)		26	4.74	23	15.92	2	15.38	1	0.67	0	0.00	0	0	0
Two Sigma Securities, LLC(SHGO)		11	2.00	10	5.18	1	7.69	0	0.00	0	0.00	0	0	0
UBS Securities, LLC(UBSS)		10	1.82	5	2.59	0	0.00	0	0.00	5	2.59	0	0	0
GI Execution Services, LLC(ETMM)		6	1.09	5	2.59	0	0.00	1	0.67	0	0.00	0	0	0
Chae EDEX US Equities Exchange(EDGX)		5	0.91	0	0.00	0	0.00	5	3.33	0	0.00	0	0	0

June 2021

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
1,361	100.00	1,174	86.26	93	2.42	87	6.39	67	4.92

Venues

Venue	Non-Directed Order Flow	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(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(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(Cents per hundred shares)
National Financial Services LLC(CRSTM)		651	29.06	591	51.66	19	57.58	21	6.27	20	2.75	0	0	0
VRTU Americas, LLC(VTNT)		626	27.95	0	0.00	0	0.00	0	0.00	626	85.99	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		200	8.93	0	0.00	0	0.00	200	59.70	0	0.00	0	0	0
JANE STREET CAPITAL, LLC(JNST)		169	7.54	166	14.51	1	3.03	2	0.60	0	0.00	0	0	0
New York Stock Exchange(NYSE)		71	3.17	0	0.00	0	0.00	71	21.19	0	0.00	0	0	0
Two Sigma Securities, LLC(SHGO)		38	1.70	35	3.06	2	6.06	1	0.30	0	0.00	0	0	0
Institut BNP(INSBRLX)		35	1.56	0	0.00	0	0.00	0	0.00	35	4.81	0	0	0
GI Execution Services, LLC(ETMM)		30	1.34	28	2.45	2	6.06	0	0.00	0	0.00	0	0	0
Chae EDEX US Equities Exchange(EDGX)		28	1.25	0	0.00	0	0.00	28	8.36	0	0.00	0	0	0

June 2021

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
68	100.00	38	55.88	3	4.41	27	39.71	0	0.00

Venues

Venue	Non-Directed Order Flow	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(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(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(Cents per hundred shares)
Citadel Securities LLC(CDNG)		38	46.91	21	55.26	2	66.67	15	37.50	0	0.00	0	0	0

