

SIGNATURE SECURITIES - Helm MMS Stocks and
Options Order Routing Public Report
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2nd Quarter, 2022

April 2022

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
275	100.00	233	84.73	1	0.36	37	13.45	4	1.45

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 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(CSTN)	105	24.48	0	0.00	0	0.00	0	0.00	105	95.45	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	98	22.84	91	41.36	1	33.33	3	3.13	3	2.73	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	52	12.12	49	22.27	0	0.00	2	2.08	1	0.91	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	45	10.49	43	19.55	0	0.00	2	2.08	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	44	10.26	0	0.00	1	33.33	43	44.79	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	36	8.39	33	15.00	0	0.00	3	3.13	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	23	5.36	0	0.00	1	33.33	22	22.92	0	0.00	0	0	0	0	0	0
Clear EDCX US Equities Exchange(EDGX)	14	3.26	0	0.00	0	0.00	14	14.58	0	0.00	0	0	0	0	0	0
Members Exchange(MEMX)	7	1.63	0	0.00	0	0.00	7	7.29	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOD)	3	0.70	3	1.36	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

April 2022

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
1,051	100.00	1,000	95.15	9	0.86	42	4.00	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 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)
National Financial Services LLC(CSTN)	400	25.71	0	0.00	0	0.00	0	0.00	400	96.85	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	385	24.74	380	38.50	3	25.00	2	1.39	0	0.00	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	235	15.10	232	23.51	1	8.33	2	1.39	0	0.00	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	194	12.47	189	19.15	4	33.33	1	0.69	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	170	10.93	167	16.92	1	8.33	2	1.39	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	48	3.08	0	0.00	2	16.67	46	31.94	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	41	2.83	0	0.00	1	8.33	40	27.78	0	0.00	0	0	0	0	0	0
NYSE ARCA(NYSE)	21	1.35	0	0.00	0	0.00	21	14.58	0	0.00	0	0	0	0	0	0
Clear EDCX US Equities Exchange(EDGX)	18	1.16	0	0.00	0	0.00	18	12.50	0	0.00	0	0	0	0	0	0
Indinet BlackRock(BLIX)	13	0.84	0	0.00	0	0.00	0	0.00	13	3.15	0	0	0	0	0	0

April 2022

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
144	100.00	122	84.72	0	0.00	22	15.28	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(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRO)	70	48.28	61	50.00	1	100.00	8	36.36	0	0.00	0	0	0	0	0	0
Santapenna Capital Group(SDQ)	36	24.83	36	29.51	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	23	15.86	15	12.30	0	0.00	8	36.36	0	0.00	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	8	5.52	8	6.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	8	5.52	2	1.64	0	0.00	6	27.27	0	0.00	0	0	0	0	0	0

May 2022

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
569	100.00	526	92.44	3	0.53	29	5.10	11	1.93

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 per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRO)	193	25.56	182	35.07	0	0.00	4	4.40	7	4.90	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	131	17.35	126	24.28	0	0.00	2	2.20	3	2.10	0	0	0	0	0	0
National Financial Services LLC(CSTN)	129	17.09	0	0.00	0	0.00	0	0.00	129	90.21	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	113	14.97	107	20.62	0	0.00	6	6.59	0	0.00	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	97	12.85	91	17.53	2	100.00	4	4.40	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	47	6.23	0	0.00	0	0.00	47	51.65	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	19	2.52	0	0.00	0	0.00	19	20.88	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOD)	10	1.32	10	1.93	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Clear EDCX US Equities Exchange(EDGX)	7	0.93	0	0.00	0	0.00	7	7.69	0	0.00	0	0	0	0	0	0
USIS Securities, LLC(URSS)	4	0.53	3	0.58	0	0.00	0	0.00	1	0.70	0	0	0	0	0	0

May 2022

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
1,150	100.00	1,028	88.70	37	3.19	77	6.64	17	1.47

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 Other Orders(USD)		
											Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit 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(XSTM)	460	26.59	0	0.00	0	0.00	0	0.00	460	91.63	0	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	419	24.22	380	37.51	11	1.11	37.93	21	11.29	7	1.39	0	0	0	0	0	0	0	0
VRTU Americas, LLC(VNTR)	235	13.58	218	21.52	5	0.50	17.24	2	1.08	10	1.99	0	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	222	12.83	206	20.34	9	0.90	31.03	7	3.76	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	190	10.98	184	18.16	2	0.20	6.90	4	2.15	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	48	2.77	0	0.00	1	0.10	3.45	47	25.27	0	0.00	0	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	34	1.97	0	0.00	0	0.00	0.00	34	18.28	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	32	1.85	0	0.00	0	0.00	0.00	32	17.20	0	0.00	0	0	0	0	0	0	0	0
Infinnet BlockCross(BLCK)	25	1.45	0	0.00	0	0.00	0.00	0	0.00	25	4.98	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	24	1.39	0	0.00	1	0.10	3.45	23	12.17	0	0.00	0	0	0	0	0	0	0	0

May 2022

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
246	100.00	158	64.23	9	3.66	79	32.11	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 Other Orders(USD)	
											Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit 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(CDNG)	125	49.60	85	53.80	3	2.40	33.33	37	43.53	0	0.00	0	0	0	0	0	0	0
Singapore Capital Group(SUSG)	46	18.25	42	26.58	3	2.22	33.33	1	1.18	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WVSE)	39	15.48	4	2.53	0	0.00	0.00	35	41.18	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	36	14.29	22	13.92	2	1.52	22.22	12	14.12	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	6	2.38	5	3.16	1	0.76	11.11	0	0.00	0	0.00	0	0	0	0	0	0	0

June 2022

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
352	100.00	257	73.01	0	0.00	27	7.67	68	19.32

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 Other Orders(USD)	
											Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit 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(CDNG)	120	22.99	91	37.54	0	0.00	0.00	6	4.80	23	15.44	0	0	0	0	0	0	0
VRTU Americas, LLC(VNTR)	93	17.82	52	21.22	0	0.00	0.00	4	3.20	37	24.83	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	81	15.52	0	0.00	0	0.00	0.00	0	0.00	81	54.36	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	62	11.88	0	0.00	2	1.64	66.67	60	48.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	57	10.92	54	22.04	0	0.00	0.00	3	2.40	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	52	9.96	42	17.54	0	0.00	0.00	6	4.80	4	2.68	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	37	7.09	0	0.00	1	0.21	33.33	36	28.80	0	0.00	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	8	1.53	0	0.00	0	0.00	0.00	8	6.40	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHOS)	6	1.15	5	2.04	0	0.00	0.00	1	0.80	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.96	1	0.41	0	0.00	0.00	0	0.00	4	2.68	0	0	0	0	0	0	0

June 2022

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
790	100.00	668	84.56	25	3.16	73	9.24	24	3.04

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 Other Orders(USD)	
											Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit 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(XSTM)	322	26.57	0	0.00	0	0.00	0.00	0	0.00	322	86.79	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	245	20.21	222	33.69	10	3.27	40.00	6	3.82	7	1.89	0	0	0	0	0	0	0
VRTU Americas, LLC(VNTR)	162	13.37	159	21.09	7	2.19	28.00	1	0.64	15	4.04	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	157	12.95	151	22.91	2	0.64	8.00	3	1.91	1	0.27	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	145	11.96	138	20.94	5	1.52	20.00	2	1.27	0	0.00	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	45	3.71	0	0.00	0	0.00	0.00	45	28.66	0	0.00	0	0	0	0	0	0	0
NYSE Arca(ARCA)	41	3.38	0	0.00	0	0.00	0.00	41	26.11	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	28	2.31	0	0.00	1	0.31	4.00	27	17.20	0	0.00	0	0	0	0	0	0	0
Infinnet BlockCross(BLCK)	25	2.06	0	0.00	0	0.00	0.00	0	0.00	25	6.74	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	20	1.65	0	0.00	0	0.00	0.00	20	12.74	0	0.00	0	0	0	0	0	0	0

June 2022

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
160	100.00	100	62.50	4	2.50	56	35.00	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 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 Market Orders(USD)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit 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(CDNG)	73	44.24	47	47.00	4	5.47	66.67	22	37.29	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	34	20.61	21	21.00	0	0.00	0.00	13	22.03	0	0.00	0	0	0	0	0	0	0
Singapore Capital Group(SUSG)	33	20.00	30	30.00	1	3.03	16.67	2	3.19	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WVSE)	18	10.91	0	0.00	0	0.00	0.00	18	30.51	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	7	4.24	2	2.00	1	14.29	16.67	4	6.78	0	0.00	0	0	0	0	0	0	0

