

SIGNATURE SECURITIES - H&M MMS 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
394	100.00	290	73.60	2	0.51	39	9.90	63	15.99

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(ORG)	186	32.29	138	53.28	2		100.00	10	14.08	36	14.75	0	0	0	0	
National Financial Services LLC(CS7M)	177	30.73	0	0.00	0		0.00	0	0.00	177	72.54	0	0	0	0	
VRTU Americas LLC(NTR)	111	19.27	85	32.82	0		0.00	1	1.41	25	10.25	0	0	0	0	
NASDAQ Execution Services, LLC(NDQ)	33	5.73	0	0.00	0		0.00	33	46.48	0	0.00	0	0	0	0	
Choe EDOX US Equities Exchange(EGX)	14	2.43	0	0.00	0		0.00	14	19.72	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	12	2.08	12	4.63	0		0.00	0	0.00	0	0.00	0	0	0	0	
New York Stock Exchange(NYS)	10	1.74	0	0.00	0		0.00	10	14.08	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHO)	10	1.74	8	3.09	0		0.00	0	0.00	2	0.82	0	0	0	0	
JANE STREET CAPITAL, LLC(JST)	9	1.56	9	3.47	0		0.00	0	0.00	0	0.00	0	0	0	0	
URS Securities, LLC(URS)	8	1.39	7	2.70	0		0.00	1	1.41	0	0.00	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
993	100.00	876	88.22	8	0.81	53	5.34	56	5.64

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(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(ORG)	506	33.42	437	51.72	3		42.86	20	16.67	46	8.49	0	0	0	0	
National Financial Services LLC(CS7M)	472	31.18	0	0.00	0		0.00	0	0.00	472	87.08	0	0	0	0	
VRTU Americas LLC(NTR)	328	21.66	310	36.69	2		28.57	9	7.50	7	1.29	0	0	0	0	
Two Sigma Securities, LLC(SHO)	33	2.18	30	3.55	1		14.29	0	0.00	2	0.37	0	0	0	0	
JANE STREET CAPITAL, LLC(JST)	32	2.11	31	3.67	1		14.29	0	0.00	0	0.00	0	0	0	0	
NASDAQ Execution Services, LLC(NDQ)	32	2.11	1	0.12	0		0.00	31	25.83	0	0.00	0	0	0	0	
Choe EDOX US Equities Exchange(EGX)	28	1.85	0	0.00	0		0.00	28	23.33	0	0.00	0	0	0	0	
New York Stock Exchange(NYS)	27	1.78	0	0.00	0		0.00	27	22.50	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	26	1.72	26	3.08	0		0.00	0	0.00	0	0.00	0	0	0	0	
Instreet BlockCross(BLXX)	14	0.92	0	0.00	0		0.00	0	0.00	14	2.58	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
145	100.00	71	48.97	14	9.66	50	38.02	4	2.76

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(ORG)	72	49.32	36	50.70	4		28.57	30	52.63	2	50.00	0	0	0	0	
Sunamhanna Capital Group(SUG)	22	15.07	17	23.94	2		14.29	3	5.26	0	0.00	0	0	0	0	
Wolverine Execution Services LLC(WVK)	16	10.96	1	1.41	1		7.14	14	24.56	0	0.00	0	0	0	0	
Dash Financial Technologies LLC(DSI)	12	8.22	6	8.45	1		7.14	5	8.77	0	0.00	0	0	0	0	
Citigroup Global Markets, Inc.(KXP)	9	6.16	5	7.04	0		0.00	4	7.02	0	0.00	0	0	0	0	
Morgan Stanley & Company LLC(MSC)	8	5.48	6	8.45	1		7.14	1	1.75	0	0.00	0	0	0	0	
Interactive Brokers LLC(IB)	7	4.79	0	0.00	5		35.71	0	0.00	2	50.00	0	0	0	0	

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
476	100.00	364	76.47	1	0.21	21	4.41	90	18.91

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(ORG)	235	32.15	190	55.88	1		100.00	2	2.33	42	13.82	0	0	0	0	
National Financial Services LLC(CS7M)	210	28.73	0	0.00	0		0.00	0	0.00	210	69.08	0	0	0	0	
VRTU Americas LLC(NTR)	156	21.34	112	32.94	0		0.00	1	1.16	43	14.14	0	0	0	0	
NASDAQ Execution Services, LLC(NDQ)	71	9.71	0	0.00	0		0.00	71	82.56	0	0.00	0	0	0	0	
JANE STREET CAPITAL, LLC(JST)	18	2.46	18	5.29	0		0.00	0	0.00	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	9	1.23	9	2.65	0		0.00	0	0.00	0	0.00	0	0	0	0	
New York Stock Exchange(NYS)	9	1.23	0	0.00	0		0.00	9	10.47	0	0.00	0	0	0	0	
URS Securities, LLC(URS)	9	1.23	4	1.18	0		0.00	0	0.00	5	1.64	0	0	0	0	
Two Sigma Securities, LLC(SHO)	7	0.96	7	2.06	0		0.00	0	0.00	0	0.00	0	0	0	0	
Instreet BlockCross(BLXX)	4	0.55	0	0.00	0		0.00	0	0.00	4	1.32	0	0	0	0	

August 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
1,130	100.00	1,013	89.65	10	0.88	34	3.01	73	6.46

Venues

Venue - Non-directed Order Flow Cited Securities LLC(CSDG)	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(NFSM)	536	47.43	31.29	0	0.00	0	0.00	0	0.00	536	84.54	0	0	0	0	0
VRTU Americas LLC(VTA)	407	36.01	23.76	368	37.51	5	50.00	1	1.14	33	5.21	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	52	4.60	3.04	0	0.00	0	0.00	52	59.09	0	0.00	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	44	3.90	2.57	41	4.18	1	10.00	2	2.27	0	0.00	0	0	0	0	0
LLC(ETMM)	42	3.72	2.45	42	4.28	0	0.00	0	0.00	0	0.00	0	0	0	0	0
Instinet	25	2.21	1.46	0	0.00	0	0.00	0	0.00	25	3.94	0	0	0	0	0
BlockCross(BLCK)	21	1.86	1.23	0	0.00	0	0.00	21	23.86	0	0.00	0	0	0	0	0
Close EDCX US Equities Exchange(EDCX)	20	1.77	1.17	18	1.83	0	0.00	1	1.14	1	0.16	0	0	0	0	0
Two Sigma Securities, LLC(SHOO)	7	0.62	0.41	5	0.51	1	10.00	0	0.00	1	0.16	0	0	0	0	0
UBS Securities, LLC(UBSS)																

August 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
114	100.00	55	48.25	9	7.89	49	42.98	1	0.88

Venues

Venue - Non-directed Order Flow Cited Securities LLC(CSDG)	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)
Sungshanna Capital Group(USG)	26	22.81	22.61	18	12.73	5	50.00	3	6.12	0	0.00	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	11	9.57	9.57	9	16.36	0	0.00	2	4.08	0	0.00	0	0	0	0	0
Wolverine Execution Services LLC(WEXS)	9	7.83	7.83	0	0.00	1	10.00	8	16.33	0	0.00	0	0	0	0	0
Interactive Brokers LLC(IB)	7	6.09	6.09	0	0.00	3	30.00	4	8.16	0	0.00	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	4	3.48	3.48	1	1.82	0	0.00	3	6.12	0	0.00	0	0	0	0	0
Citigroup Global Markets, Inc.(CGRP)	1	0.87	0.87	1	1.82	0	0.00	0	0.00	0	0.00	0	0	0	0	0

September 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
431	100.00	315	73.09	6	1.39	47	10.90	63	14.62

Venues

Venue - Non-directed Order Flow Cited Securities LLC(CSDG)	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(NFSM)	193	44.78	27.93	0	0.00	0	0.00	0	0.00	193	74.23	0	0	0	0	0
VRTU Americas LLC(VTA)	116	26.91	16.79	82	29.60	2	33.33	5	3.38	27	10.38	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	96	22.07	13.89	0	0.00	0	0.00	96	64.86	0	0.00	0	0	0	0	0
New York Stock Exchange(NYSE)	35	8.12	5.07	0	0.00	0	0.00	35	23.65	0	0.00	0	0	0	0	0
LLC(ETMM)	18	4.18	2.60	17	6.14	0	0.00	0	0.00	1	0.38	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	16	3.71	2.32	16	5.78	0	0.00	0	0.00	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SHOO)	8	1.86	1.16	5	1.81	0	0.00	0	0.00	3	1.15	0	0	0	0	0
Instinet	4	0.93	0.58	0	0.00	0	0.00	0	0.00	4	1.54	0	0	0	0	0
BlockCross(BLCK)	4	0.93	0.58	0	0.00	0	0.00	4	2.70	0	0.00	0	0	0	0	0
Close EDCX US Equities Exchange(EDCX)	4	0.93	0.58	0	0.00	0	0.00	4	2.70	0	0.00	0	0	0	0	0

September 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
922	100.00	785	85.14	8	0.87	44	4.77	85	9.22

Venues

Venue - Non-directed Order Flow Cited Securities LLC(CSDG)	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(NFSM)	397	43.06	29.87	0	0.00	0	0.00	0	0.00	397	81.19	0	0	0	0	0
VRTU Americas LLC(VTA)	265	28.85	19.94	237	32.03	3	50.00	4	4.26	21	4.29	0	0	0	0	0
LLC(ETMM)	43	4.66	3.24	41	5.54	0	0.00	0	0.00	2	0.41	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	35	3.80	2.63	0	0.00	0	0.00	35	37.23	0	0.00	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	30	3.25	2.26	27	3.65	1	16.67	2	2.13	0	0.00	0	0	0	0	0
Close EDCX US Equities Exchange(EDCX)	21	2.28	1.58	0	0.00	0	0.00	21	22.34	0	0.00	0	0	0	0	0
New York Stock Exchange(NYSE)	21	2.28	1.58	0	0.00	0	0.00	21	22.34	0	0.00	0	0	0	0	0
Two Sigma Securities, LLC(SHOO)	16	1.74	1.20	15	2.03	0	0.00	0	0.00	1	0.20	0	0	0	0	0
Instinet	7	0.76	0.53	0	0.00	0	0.00	0	0.00	7	1.43	0	0	0	0	0
BlockCross(BLCK)																

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
91	100.00	35	38.46	9	9.89	47	51.65	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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Other Orders(USD)
Circle Securities LLC(CS)	42	43.30	16	47.06	4	50.00	22	40.00	0	0.00	0	0	0	0	0	0
Wolverine Execution Services LLC(WES)	23	23.71	2	5.88	0	0.00	21	38.18	0	0.00	0	0	0	0	0	0
Samuel Bana Capital Group(SB)	22	22.68	13	38.24	4	50.00	5	9.09	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DFT)	7	7.22	2	5.88	0	0.00	5	9.09	0	0.00	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSC)	3	3.09	1	2.94	0	0.00	2	3.64	0	0.00	0	0	0	0	0	0