

SIGNATURE SECURITIES - Halm MMS Stocks and
Options Order Routing Public Report
Generated on Thu Oct 14 2021 09:55:58 GMT-
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3rd Quarter, 2021

July 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 257 | 100.00 | 177 | 68.87 | 3 | 1.17 | 12 | 4.67 | 65 | 25.29 |

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(Cents per hundred shares) |
|--------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|--|
| Citadel Securities LLC(CDRG) | 118 | 32.96 | 82 | 48.81 | 2 | | 66.67 | 5 | 16.67 | 29 | 18.47 | 0 | 0 | 0 | 0 | 0 |
| National Financial Services LLC(NFS) | 87 | 24.30 | 0 | 0.00 | 0 | | 0.00 | 0 | 0.00 | 87 | 55.41 | 0 | 0 | 0 | 0 | 0 |
| VRTU America, LLC(VTTE) | 64 | 17.88 | 40 | 23.81 | 1 | | 33.33 | 0 | 0.00 | 23 | 14.65 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(JNST) | 30 | 8.38 | 30 | 17.86 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(ESDQ) | 17 | 4.75 | 0 | 0.00 | 0 | | 0.00 | 17 | 56.67 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| UBS Securities, LLC(UBSS) | 14 | 3.91 | 1 | 0.60 | 0 | | 0.00 | 0 | 0.00 | 13 | 8.28 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHO) | 12 | 3.35 | 12 | 7.14 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 6 | 1.68 | 0 | 0.00 | 0 | | 0.00 | 6 | 20.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Infinium BlockCross(BLCK) | 5 | 1.40 | 0 | 0.00 | 0 | | 0.00 | 0 | 0.00 | 5 | 3.18 | 0 | 0 | 0 | 0 | 0 |
| GI Execution Services, LLC(ETMM) | 3 | 0.84 | 3 | 1.79 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |

July 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 1,343 | 100.00 | 1,205 | 89.72 | 27 | 2.01 | 36 | 2.68 | 75 | 5.58 |

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(Cents per hundred shares) |
|--------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|--|
| Citadel Securities LLC(CDRG) | 635 | 31.80 | 600 | 50.63 | 9 | | 40.91 | 6 | 5.77 | 20 | 2.92 | 0 | 0 | 0 | 0 | 0 |
| National Financial Services LLC(NFS) | 592 | 29.64 | 0 | 0.00 | 0 | | 0.00 | 0 | 0.00 | 592 | 86.30 | 0 | 0 | 0 | 0 | 0 |
| VRTU America, LLC(VTTE) | 387 | 19.38 | 325 | 27.43 | 12 | | 54.55 | 0 | 0.00 | 50 | 7.29 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(JNST) | 163 | 8.16 | 163 | 13.76 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(ESDQ) | 57 | 2.85 | 0 | 0.00 | 1 | | 4.55 | 56 | 53.85 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHO) | 43 | 2.15 | 43 | 3.63 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| GI Execution Services, LLC(ETMM) | 33 | 1.65 | 33 | 2.78 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Clear EOD US Equities Exchange(EDGX) | 29 | 1.45 | 0 | 0.00 | 0 | | 0.00 | 29 | 27.88 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| UBS Securities, LLC(UBSS) | 26 | 1.30 | 21 | 1.77 | 0 | | 0.00 | 0 | 0.00 | 5 | 0.73 | 0 | 0 | 0 | 0 | 0 |
| Infinium BlockCross(BLCK) | 19 | 0.95 | 0 | 0.00 | 0 | | 0.00 | 0 | 0.00 | 19 | 2.77 | 0 | 0 | 0 | 0 | 0 |

July 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 84 | 100.00 | 28 | 33.33 | 7 | 8.33 | 48 | 57.14 | 1 | 1.19 |

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(Cents per hundred shares) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|--|
| Citadel Securities LLC(CDRG) | 58 | 68.67 | 16 | 57.14 | 5 | | 71.43 | 36 | 70.59 | 1 | 100.00 | 0 | 0 | 0 | 0 | 0 |
| Southern Capital Group(SUSG) | 11 | 12.64 | 10 | 55.71 | 1 | | 14.29 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Wolverine Execution Services LLC(WEX) | 11 | 12.64 | 0 | 0.00 | 0 | | 0.00 | 11 | 21.57 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Dash Financial Technologies LLC(DASH) | 5 | 5.75 | 1 | 3.57 | 0 | | 0.00 | 4 | 7.84 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Interactive Brokers LLC(IBKR) | 1 | 1.15 | 0 | 0.00 | 1 | | 14.29 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Morgan Stanley & Company LLC(MSCO) | 1 | 1.15 | 1 | 3.57 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |

August 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 285 | 100.00 | 195 | 68.42 | 7 | 2.46 | 17 | 5.96 | 66 | 23.16 |

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(Cents per hundred shares) |
|--------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|--|--|--|--|---|--|
| Citadel Securities LLC(CDRG) | 145 | 35.37 | 105 | 54.97 | 3 | | 42.86 | 0 | 0.00 | 37 | 21.76 | 0 | 0 | 0 | 0 | 0 |
| National Financial Services LLC(NFS) | 103 | 25.12 | 0 | 0.00 | 0 | | 0.00 | 0 | 0.00 | 103 | 60.59 | 0 | 0 | 0 | 0 | 0 |
| VRTU America, LLC(VTTE) | 75 | 18.29 | 49 | 25.65 | 2 | | 28.57 | 0 | 0.00 | 24 | 14.12 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(JNST) | 27 | 6.59 | 25 | 13.09 | 2 | | 28.57 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 26 | 6.34 | 0 | 0.00 | 0 | | 0.00 | 26 | 61.90 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Clear EOD US Equities Exchange(EDGX) | 9 | 2.20 | 0 | 0.00 | 0 | | 0.00 | 9 | 21.43 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(ESDQ) | 7 | 1.71 | 0 | 0.00 | 0 | | 0.00 | 7 | 16.67 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| UBS Securities, LLC(UBSS) | 7 | 1.71 | 2 | 1.05 | 0 | | 0.00 | 0 | 0.00 | 5 | 2.94 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHO) | 6 | 1.46 | 6 | 3.14 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| GI Execution Services, LLC(ETMM) | 4 | 0.98 | 4 | 2.09 | 0 | | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |

August 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 1,303 | 100.00 | 1,119 | 85.88 | 27 | 2.07 | 65 | 4.99 | 92 | 7.06 |

Venus

| 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(US\$) | Net Payment Paid/Received for Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|---|---|---|--|--|
| Citadel Securities LLC(EO) | 601 | 30.20 | 553 | 50.50 | 10 | 0.76 | 35 | 2.69 | 36 | 2.76 | 5.04 | 0 | 0 | 0 | 0 | 0 |
| National Financial Services LLC(NFTM) | 586 | 29.45 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 586 | 44.99 | 82.07 | 0 | 0 | 0 | 0 | 0 |
| VRTU Americas, LLC(NFTM) | 360 | 18.09 | 296 | 27.09 | 8 | 0.61 | 2 | 0.15 | 54 | 4.14 | 7.56 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(JNST) | 171 | 8.59 | 166 | 15.16 | 5 | 0.38 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 96 | 4.82 | 0 | 0.00 | 2 | 0.15 | 94 | 7.24 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHO) | 38 | 1.91 | 36 | 3.29 | 1 | 0.08 | 0 | 0.00 | 1 | 0.08 | 0 | 0 | 0 | 0 | 0 | 0 |
| Institut BorsCass(BLCK) | 36 | 1.81 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 36 | 2.76 | 5.04 | 0 | 0 | 0 | 0 | 0 |
| GI Execution Services, LLC(ETM) | 31 | 1.56 | 31 | 2.83 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Choe EDGX US Equities Exchange(EDGX) | 27 | 1.36 | 0 | 0.00 | 0 | 0.00 | 27 | 2.07 | 17.65 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 16 | 0.80 | 0 | 0.00 | 1 | 0.08 | 15 | 1.15 | 9.80 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |

August 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 158 | 100.00 | 76 | 48.10 | 8 | 5.06 | 74 | 46.84 | 0 | 0.00 |

Venus

| 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(US\$) | Net Payment Paid/Received for Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|---|---|---|--|--|
| Citadel Securities LLC(EO) | 78 | 47.56 | 32 | 42.11 | 5 | 6.25 | 50 | 41 | 52.56 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Singapore Capital Group(SGQ) | 38 | 23.17 | 31 | 40.79 | 5 | 6.25 | 50 | 2 | 2.56 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 |
| Wolverine Execution Services LLC(WES) | 23 | 14.02 | 2 | 2.63 | 0 | 0.00 | 21 | 26.92 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dash Financial Technologies LLC(DFI) | 19 | 11.59 | 8 | 10.53 | 0 | 0.00 | 11 | 14.10 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Morgan Stanley & Company LLC(MSC) | 6 | 3.66 | 3 | 3.95 | 0 | 0.00 | 3 | 3.85 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |

September 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 199 | 100.00 | 147 | 73.87 | 4 | 2.01 | 8 | 4.02 | 40 | 20.10 |

Venus

| 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(US\$) | Net Payment Paid/Received for Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|---|---|---|--|--|
| National Financial Services LLC(NFTM) | 87 | 29.69 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 87 | 66.92 | 0 | 0 | 0 | 0 | 0 | 0 |
| Citadel Securities LLC(EO) | 86 | 29.35 | 67 | 47.18 | 2 | 2.50 | 50 | 0 | 0.00 | 17 | 13.08 | 0 | 0 | 0 | 0 | 0 |
| VRTU Americas, LLC(NFTM) | 69 | 23.55 | 51 | 35.92 | 2 | 2.50 | 50 | 0 | 0.00 | 16 | 12.31 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(JNST) | 13 | 4.44 | 13 | 9.15 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| US Securities, LLC(US) | 13 | 4.44 | 5 | 3.52 | 0 | 0.00 | 0 | 0.00 | 8 | 6.15 | 0 | 0 | 0 | 0 | 0 | 0 |
| New York Stock Exchange(NYSE) | 9 | 3.07 | 0 | 0.00 | 0 | 0.00 | 9 | 52.94 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Choe EDGX US Equities Exchange(EDGX) | 4 | 1.37 | 0 | 0.00 | 0 | 0.00 | 4 | 23.53 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 4 | 1.37 | 0 | 0.00 | 0 | 0.00 | 4 | 23.53 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHO) | 4 | 1.37 | 4 | 2.82 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Institut BorsCass(BLCK) | 2 | 0.68 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 2 | 1.54 | 0 | 0 | 0 | 0 | 0 | 0 |

September 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 1,182 | 100.00 | 1,059 | 89.59 | 21 | 1.78 | 75 | 6.35 | 27 | 2.28 |

Venus

| 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(US\$) | Net Payment Paid/Received for Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|---|---|---|--|--|
| National Financial Services LLC(NFTM) | 551 | 28.14 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 551 | 91.07 | 0 | 0 | 0 | 0 | 0 | 0 |
| Citadel Securities LLC(EO) | 550 | 28.09 | 503 | 49.03 | 14 | 1.19 | 66 | 5.59 | 621 | 2.31 | 0 | 0 | 0 | 0 | 0 | 0 |
| VRTU Americas, LLC(NFTM) | 293 | 14.96 | 268 | 26.12 | 6 | 0.51 | 28 | 2.39 | 12 | 1.98 | 0 | 0 | 0 | 0 | 0 | 0 |
| JANE STREET CAPITAL, LLC(JNST) | 192 | 9.81 | 190 | 18.52 | 1 | 0.08 | 4 | 0.33 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NASDAQ Execution Services, LLC(NSDQ) | 188 | 9.60 | 0 | 0.00 | 0 | 0.00 | 188 | 15.89 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Choe EDGX US Equities Exchange(EDGX) | 45 | 2.30 | 0 | 0.00 | 0 | 0.00 | 45 | 3.81 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Two Sigma Securities, LLC(SHO) | 32 | 1.63 | 32 | 3.12 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| Institut BorsCass(BLCK) | 27 | 1.38 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 27 | 4.46 | 0 | 0 | 0 | 0 | 0 | 0 |
| GI Execution Services, LLC(ETM) | 24 | 1.23 | 23 | 2.24 | 0 | 0.00 | 1 | 0.08 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |
| NYSE Arca(ARCA) | 15 | 0.77 | 0 | 0.00 | 0 | 0.00 | 15 | 1.25 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 |

September 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 166 | 100.00 | 38 | 22.89 | 15 | 9.04 | 113 | 68.07 | 0 | 0.00 |

Venus

| 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(US\$) | Net Payment Paid/Received for Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Non-Marketable Limit Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) | Net Payment Paid/Received for Other Orders(US\$) |
|---------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|---|---|---|--|--|
| Citadel Securities LLC(EO) | 72 | 42.35 | 15 | 39.47 | 3 | 1.81 | 20 | 12.05 | 54 | 46.15 | 0 | 0.00 | 0 | 0 | 0 | 0 |

