

SIGNATURE SECURITIES - Halm MMS Stocks and
Options Order Routing Public Report
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3rd Quarter, 2022

July 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
218	100.00	190	87.16	1	0.46	26	11.93	1	0.46

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 Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	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)
New York Stock Exchange(NYSE)	134	26.48	0	0.00	1	0.46	33.33	133	63.64	0	0.00	0	0	0	0	0	0	0
National Financial Services LLC(NFTM)	116	22.92	0	0.00	0	0.00	0.00	0	0.00	116	99.15	0	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	68	13.44	63	35.59	0	0.00	0.00	4	1.91	1	0.85	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	48	9.49	43	24.29	1	0.46	33.33	4	1.91	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	47	9.29	0	0.00	1	0.46	33.33	46	22.01	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	41	8.10	37	20.90	0	0.00	0.00	4	1.91	0	0.00	0	0	0	0	0	0	0
VRTU Americas, LLC(VTTE)	37	7.31	34	19.21	0	0.00	0.00	3	1.44	0	0.00	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	10	1.98	0	0.00	0	0.00	0.00	10	4.78	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	5	0.99	0	0.00	0	0.00	0.00	5	2.39	0	0.00	0	0	0	0	0	0	0

July 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
1,291	100.00	1,138	88.15	89	6.89	56	4.34	8	0.62

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 Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	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(NFTM)	574	28.00	0	0.00	0	0.00	0.00	0	0.00	574	94.72	0	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	438	21.37	391	34.66	37	2.87	42.53	9	3.93	1	0.17	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	308	15.02	280	24.82	26	2.01	29.89	2	0.87	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	236	11.51	230	20.39	6	0.46	6.90	0	0.00	0	0.00	0	0	0	0	0	0	0
VRTU Americas, LLC(VTTE)	236	11.51	211	18.71	17	1.32	19.54	1	0.44	7	1.16	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	98	4.78	0	0.00	0	0.00	0.00	98	42.79	0	0.00	0	0	0	0	0	0	0
NYSE Arca(ARCA)	48	2.34	0	0.00	0	0.00	0.00	48	20.96	0	0.00	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	37	1.80	0	0.00	0	0.00	0.00	37	16.16	0	0.00	0	0	0	0	0	0	0
Institut BlackCross(BLCK)	24	1.17	0	0.00	0	0.00	0.00	0	0.00	24	3.96	0	0	0	0	0	0	0
Members Exchange(MEMX)	15	0.73	0	0.00	0	0.00	0.00	15	6.55	0	0.00	0	0	0	0	0	0	0

July 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
116	100.00	80	68.97	4	3.45	32	27.59	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 Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	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)	62	49.60	48	60.00	2	3.45	50.00	12	29.27	0	0.00	0	0	0	0	0	0	0
Sunamama Capital Group(SUSG)	21	16.80	19	23.75	0	0.00	0.00	2	4.88	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	19	15.20	0	0.00	0	0.00	0.00	19	46.34	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	18	14.40	11	13.75	1	3.45	25.00	6	14.63	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	4	3.20	2	2.50	0	0.00	0.00	2	4.88	0	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.80	0	0.00	1	3.45	25.00	0	0.00	0	0.00	0	0	0	0	0	0	0

August 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
389	100.00	353	90.75	13	3.34	14	3.60	9	2.31

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 Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	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(NFTM)	195	30.33	0	0.00	0	0.00	0.00	0	0.00	195	79.92	0	0	0	0	0	0	0
Citadel Securities LLC(CDRO)	135	21.00	121	36.12	7	5.30	58.33	2	3.85	5	2.05	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	101	15.71	96	28.66	5	3.77	41.67	0	0.00	0	0.00	0	0	0	0	0	0	0
VRTU Americas, LLC(VTTE)	80	12.44	75	22.99	0	0.00	0.00	2	3.85	3	1.23	0	0	0	0	0	0	0
Institut BlackCross(BLCK)	40	6.22	0	0.00	0	0.00	0.00	0	0.00	40	16.39	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	38	5.91	38	11.34	0	0.00	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	28	4.35	0	0.00	0	0.00	0.00	28	53.85	0	0.00	0	0	0	0	0	0	0
Clear EDDX US Equities Exchange(EDGX)	9	1.40	0	0.00	0	0.00	0.00	9	17.11	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	8	1.24	0	0.00	0	0.00	0.00	8	15.38	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	3	0.47	0	0.00	0	0.00	0.00	3	5.77	0	0.00	0	0	0	0	0	0	0

August 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
1,435	100.00	1,287	89.69	51	3.55	66	4.60	31	2.16

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 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(CXSTM)	671	30.13	0	0.00	0	0.00	0	0.00	671	91.67	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	445	19.98	407	32.74	15	1.20	29	2.31	10	1.37	0	0	0	0	0	0	0	0
GS Execution Services, LLC(ETMM)	354	15.90	336	27.03	12	0.95	23	1.83	2	0.27	0	0	0	0	0	0	0	0
VRTU Americas, LLC(NTE)	348	15.63	309	24.86	18	1.42	35	2.79	17	2.32	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	179	8.04	171	13.76	6	0.47	11	0.86	2	0.26	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	67	3.01	0	0.00	0	0.00	67	5.23	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	39	1.75	0	0.00	0	0.00	39	3.04	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	34	1.53	0	0.00	0	0.00	34	2.63	0	0.00	0	0	0	0	0	0	0	0
Institi BlockChain(BLXK)	30	1.35	0	0.00	0	0.00	0	0.00	30	4.10	0	0	0	0	0	0	0	0
NYSE American(AMEX)	16	0.72	0	0.00	0	0.00	16	1.24	0	0.00	0	0	0	0	0	0	0	0

August 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	112	77.78	4	2.78	27	18.75	1	0.69

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 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)
Susquehanna Capital Group(SUSG)	70	48.28	58	51.79	2	1.43	50	35.71	1	100.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	31	21.38	28	25.00	1	0.71	25	17.86	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	10	6.90	0	0.00	1	0.71	25	17.86	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	4	2.76	2	1.79	0	0.00	0	0.00	2	7.14	0	0	0	0	0	0	0	0

September 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
404	100.00	363	89.85	4	0.99	31	7.67	6	1.49

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 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(CXSTM)	240	29.67	0	0.00	0	0.00	0	0.00	240	88.56	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	160	19.78	144	40.00	1	0.25	16	3.95	2	0.74	0	0	0	0	0	0	0	0
GS Execution Services, LLC(ETMM)	90	11.12	81	22.50	2	0.50	33	8.19	0	0.00	0	0	0	0	0	0	0	0
VRTU Americas, LLC(NTE)	84	10.38	78	21.67	1	0.25	16	3.95	3	1.11	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	74	9.15	0	0.00	2	0.50	33	8.19	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	63	7.79	0	0.00	0	0.00	63	15.60	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	52	6.43	52	14.44	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Institi BlockChain(BLXK)	25	3.09	0	0.00	0	0.00	0	0.00	25	9.23	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	13	1.61	0	0.00	0	0.00	13	3.22	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHO)	5	0.62	5	1.39	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

September 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
1,110	100.00	984	88.65	35	3.15	77	6.94	14	1.26

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 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(CXSTM)	533	29.29	0	0.00	0	0.00	0	0.00	533	92.53	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	382	20.99	358	36.09	10	0.90	30	2.70	4	0.69	0	0	0	0	0	0	0	0
GS Execution Services, LLC(ETMM)	300	16.48	279	28.13	12	1.17	36	3.60	8	0.17	0	0	0	0	0	0	0	0
VRTU Americas, LLC(NTE)	240	13.19	221	22.28	7	0.29	21	0.88	4	1.83	8	1.39	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	126	6.92	119	12.00	4	0.32	12	1.17	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	62	3.41	0	0.00	0	0.00	62	28.31	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(NCA)	43	2.36	0	0.00	0	0.00	43	19.63	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	37	2.03	0	0.00	0	0.00	37	16.89	0	0.00	0	0	0	0	0	0	0	0
Institi BlockChain(BLXK)	29	1.59	0	0.00	0	0.00	0	0.00	29	5.63	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	26	1.43	0	0.00	0	0.00	26	11.87	0	0.00	0	0	0	0	0	0	0	0

September 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
80	100.00	52	58.43	4	4.40	31	37.08	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 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)
Wolverine Execution Services LLC(WEX)	18	42.22	28	52.83	2	2.22	50	58.89	8	24.24	0	0.00	0	0	0	0	0	0
Susquehanna Capital Group(SUSG)	21	23.33	0	0.00	0	0.00	0	0.00	21	63.64	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	18	20.00	17	32.08	1	1.11	25	44.44	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	7	7.78	3	5.56	1	1.11	25	27.78	3	9.09	0	0.00	0	0	0	0	0	0

Morgan Stanley &
Company
LLC(MSCO)

6 6.67 5 9.43 0 0.00 1 3.03 0 0.00 0 0 0 0 0 0 0 0 0 0