

SIGNATURE SECURITIES - Halm MMS Stocks and
Options Order Routing Public Report
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4th Quarter, 2020

October 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 344 | 100.00 | 238 | 69.19 | 2 | 0.58 | 22 | 6.40 | 82 | 23.84 |

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(Cents per hundred shares) | Net Payment Paid/Received for Marketable Limit Orders(USD) | Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares) | Net Payment Paid/Received for Non-Marketable Limit Orders(USD) | Net Payment Paid/Received for Other Orders(Cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|--|---|--|--|---|
| Citadel Securities LLC(EDGX) | 166 | 30.86 | 123 | 34.17 | 1 | 25.00 | 6 | 6.74 | 36 | 42.35 | 0 | 0 | 0 | 0 | 0 | |
| National Financial Services LLC(CSXM) | 117 | 25.46 | 136 | 37.78 | 1 | 25.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| VRTU Americas LLC(NITE) | 113 | 21.00 | 64 | 17.78 | 1 | 25.00 | 3 | 3.17 | 45 | 52.94 | 0 | 0 | 0 | 0 | 0 | |
| NASDAQ Execution Services, LLC(NSDQ) | 56 | 10.41 | 0 | 0.00 | 0 | 0.00 | 56 | 62.92 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| New York Stock Exchange(NYSE) | 23 | 4.28 | 0 | 0.00 | 1 | 25.00 | 22 | 24.72 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| JANE STREET CAPITAL LLC(JNST) | 19 | 3.53 | 19 | 5.28 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| GI Execution Services, LLC(ETRM) | 10 | 1.86 | 10 | 2.78 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Two Sigma Securities, LLC(SHGO) | 8 | 1.49 | 7 | 1.94 | 0 | 0.00 | 0 | 0.00 | 1 | 1.18 | 0 | 0 | 0 | 0 | 0 | |
| Infinet BlockChain(BLCK) | 4 | 0.74 | 1 | 0.28 | 0 | 0.00 | 0 | 0.00 | 3 | 3.53 | 0 | 0 | 0 | 0 | 0 | |
| Close EDDX US Equities Exchange(EDGX) | 2 | 0.37 | 0 | 0.00 | 0 | 0.00 | 2 | 2.25 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |

October 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 1,176 | 100.00 | 1,069 | 90.90 | 9 | 0.77 | 29 | 2.47 | 69 | 5.87 |

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(Cents per hundred shares) | Net Payment Paid/Received for Marketable Limit Orders(USD) | Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares) | Net Payment Paid/Received for Non-Marketable Limit Orders(USD) | Net Payment Paid/Received for Other Orders(Cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|--|---|--|--|---|
| Citadel Securities LLC(EDGX) | 582 | 34.22 | 539 | 36.32 | 5 | 31.25 | 0 | 0.00 | 38 | 50.00 | 0 | 0 | 0 | 0 | 0 | |
| National Financial Services LLC(CSXM) | 453 | 26.63 | 446 | 30.05 | 7 | 43.75 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| VRTU Americas LLC(NITE) | 365 | 21.46 | 335 | 22.57 | 3 | 18.75 | 3 | 2.40 | 24 | 31.58 | 0 | 0 | 0 | 0 | 0 | |
| GI Execution Services, LLC(ETRM) | 79 | 4.64 | 76 | 5.12 | 0 | 0.00 | 0 | 0.00 | 3 | 3.95 | 0 | 0 | 0 | 0 | 0 | |
| JANE STREET CAPITAL LLC(JNST) | 60 | 3.53 | 59 | 3.98 | 0 | 0.00 | 1 | 0.80 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| NASDAQ Execution Services, LLC(NSDQ) | 47 | 2.76 | 0 | 0.00 | 1 | 6.25 | 46 | 36.80 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| NYSE AMERICAN | 38 | 2.23 | 0 | 0.00 | 0 | 0.00 | 38 | 30.40 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Two Sigma Securities, LLC(SHGO) | 25 | 1.47 | 24 | 1.62 | 0 | 0.00 | 0 | 0.00 | 1 | 1.32 | 0 | 0 | 0 | 0 | 0 | |
| Close EDDX US Equities Exchange(EDGX) | 23 | 1.35 | 0 | 0.00 | 0 | 0.00 | 23 | 18.40 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| New York Stock Exchange(NYSE) | 14 | 0.82 | 0 | 0.00 | 0 | 0.00 | 14 | 11.20 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |

October 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 98 | 100.00 | 45 | 45.92 | 12 | 12.24 | 40 | 40.82 | 1 | 1.02 |

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(Cents per hundred shares) | Net Payment Paid/Received for Marketable Limit Orders(USD) | Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares) | Net Payment Paid/Received for Non-Marketable Limit Orders(USD) | Net Payment Paid/Received for Other Orders(Cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) |
|--|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|--|---|--|--|---|
| Citadel Securities LLC(EDGX) | 74 | 52.11 | 29 | 64.44 | 4 | 33.33 | 40 | 47.62 | 1 | 100.00 | 0 | 0 | 0 | 0 | 0 | |
| Southern Capital Group(SUSX) | 34 | 23.94 | 13 | 28.89 | 7 | 58.33 | 14 | 16.67 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Wholesale Execution Services LLC(WEXX) | 16 | 11.27 | 0 | 0.00 | 0 | 0.00 | 16 | 19.05 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Dash Financial Technologies LLC(DASH) | 9 | 6.34 | 0 | 0.00 | 0 | 0.00 | 9 | 10.71 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Morgan Stanley & Company LLC(MSCO) | 9 | 6.34 | 3 | 6.67 | 1 | 8.33 | 5 | 5.95 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |

November 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
| 310 | 100.00 | 300 | 88.24 | 2 | 0.39 | 26 | 7.65 | 12 | 3.53 |

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(Cents per hundred shares) | Net Payment Paid/Received for Marketable Limit Orders(USD) | Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares) | Net Payment Paid/Received for Non-Marketable Limit Orders(USD) | Net Payment Paid/Received for Other Orders(Cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) |
|---------------------------------------|---------------------|------------------------|---------------|------------------|-------------------------|----------------------------|-----------------------------|--------------------------------|--------------|-----------------|---|--|---|--|--|---|
| National Financial Services LLC(CSXM) | 209 | 36.60 | 197 | 41.65 | 0 | 0.00 | 0 | 0.00 | 12 | 44.44 | 0 | 0 | 0 | 0 | 0 | |
| Citadel Securities LLC(EDGX) | 168 | 29.42 | 156 | 32.98 | 0 | 0.00 | 8 | 11.76 | 4 | 14.81 | 0 | 0 | 0 | 0 | 0 | |
| VRTU Americas LLC(NITE) | 87 | 15.24 | 77 | 16.28 | 0 | 0.00 | 2 | 2.94 | 8 | 29.63 | 0 | 0 | 0 | 0 | 0 | |
| New York Stock Exchange(NYSE) | 39 | 6.83 | 0 | 0.00 | 1 | 33.33 | 38 | 55.88 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| GI Execution Services, LLC(ETRM) | 22 | 3.85 | 22 | 4.65 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| NASDAQ Execution Services, LLC(NSDQ) | 18 | 3.15 | 0 | 0.00 | 1 | 33.33 | 17 | 25.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| JANE STREET CAPITAL LLC(JNST) | 13 | 2.28 | 12 | 2.54 | 1 | 33.33 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Two Sigma Securities, LLC(SHGO) | 9 | 1.58 | 9 | 1.90 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |
| Infinet BlockChain(BLCK) | 3 | 0.53 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 3 | 11.11 | 0 | 0 | 0 | 0 | 0 | |
| Close EDDX US Equities Exchange(EDGX) | 3 | 0.53 | 0 | 0.00 | 0 | 0.00 | 3 | 4.41 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | |

November 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 |
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|
|---------------------------|--|---------------------|---|-------------------------------|---|-----------------------------------|---|--------------------|--|

