

SIGNATURE SECURITIES - Held NMS Stocks
and Options Order Routing Public Report
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1st Quarter, 2021

January 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
469	100.00	334	71.22	5	1.07	43	9.17	87	18.55

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	225	32.37	166	53.72	2	2	40.00	7	8.64	50	16.67	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	209	30.07	0	0.00	0	0	0.00	0	0.00	209	69.67	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	130	18.71	91	29.45	3	3	60.00	3	3.70	33	11.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	32	4.60	0	0.00	0	0	0.00	32	39.51	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	30	4.32	30	9.71	0	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	27	3.88	0	0.00	0	0	0.00	27	33.33	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	18	2.59	18	5.83	0	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	11	1.58	0	0.00	0	0	0.00	11	13.58	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5	0.72	3	0.97	0	0	0.00	1	1.23	1	0.33	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	4	0.58	0	0.00	0	0	0.00	0	0.00	4	1.33	0	0	0	0	0	0	0

January 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
1,620	100.00	1,421	87.72	29	1.79	78	4.81	92	5.68

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
National Financial Services LLC(XSTM)	873	34.40	0	0.00	0	0	0.00	0	0.00	873	86.87	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	804	31.68	736	53.03	14	14	48.28	11	9.48	43	4.28	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	472	18.60	421	30.33	7	7	24.14	5	4.31	39	3.88	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	129	5.08	124	8.93	4	4	13.79	1	0.86	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	64	2.52	61	4.39	1	1	3.45	0	0.00	2	0.20	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	49	1.93	2	0.14	1	1	3.45	46	39.66	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLXX)	40	1.58	0	0.00	0	0	0.00	0	0.00	40	3.98	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	35	1.38	1	0.07	0	0	0.00	34	29.31	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	27	1.06	26	1.87	0	0	0.00	0	0.00	1	0.10	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	25	0.99	15	1.08	2	2	6.90	1	0.86	7	0.70	0	0	0	0	0	0	0

January 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
278	100.00	175	62.95	12	4.32	90	32.37	1	0.36

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	138	48.08	77	44.00	9	9	69.23	51	52.04	1	100.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	69	24.04	65	37.14	2	2	15.38	2	2.04	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	37	12.89	21	12.00	1	1	7.69	15	15.31	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	33	11.50	4	2.29	0	0	0.00	29	29.59	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	9	3.14	7	4.00	1	1	7.69	1	1.02	0	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.35	1	0.57	0	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

February 2021

S&P 500 Stocks
Summary

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512	100.00	355	69.34	7	1.37	45	8.79	105	20.51

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	229	27.49	178	54.43	0	0	0.00	6	3.39	45	13.89	0	0	0	0	0	0	0
National Financial Services LLC(XSTM)	217	26.05	0	0.00	0	0	0.00	0	0.00	217	66.98	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	114	13.69	71	21.71	2	2	40.00	0	0.00	41	12.65	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	114	13.69	0	0.00	2	2	40.00	112	63.28	0	0.00	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	48	5.76	45	13.76	1	1	20.00	2	1.13	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	42	5.04	0	0.00	0	0	0.00	42	23.73	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	29	3.48	10	3.06	0	0	0.00	1	0.56	18	5.56	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	13	1.56	0	0.00	0	0	0.00	13	7.34	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	13	1.56	12	3.67	0	0	0.00	1	0.56	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	12	1.44	11	3.36	0	0	0.00	0	0.00	1	0.31	0	0	0	0	0	0	0

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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
1,695	100.00	1,381	81.47	49	2.89	139	8.20	126	7.43

Venues

