



SEC RULE 606 QUARTERLY REPORT FOR THE QUARTER ENDING December 31, 2017

SECURITIES LISTED ON THE NEW YORK STOCK EXCHANGE

Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total market orders	82.75%
Limit orders as percentage of total limit orders	10.40%
Other orders as percentage of total other orders	6.85%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC	44.51%
2. VIRTU Americas LLC	33.29%
3. Two Sigma Securities, LLC	7.52%
4. G1 Execution Services, LLC	3.50%
5. Instinet LLC	2.80%
6. BATS BYX Exchange	2.53%
7. Cboe EDGX U.S. Equities Exchange	1.91%
8. UBS Securities, LLC	1.05%
9. BNY Mellon Capital Markets LLC	0.97%
10. NASDAQ Execution Services, LLC	0.93%

Information Concerning Significant Venues:

1. Citadel Securities LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	42.35%	
Limit orders as percentage of total limit orders	29.21%	
Other orders as percentage of total other orders	93.75%	
2. VIRTU Americas LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	36.89%	
Limit orders as percentage of total limit orders	25.47%	
Other orders as percentage of total other orders	1.70%	
3. Two Sigma Securities, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	8.61%	
Limit orders as percentage of total limit orders	3.75%	
Other orders as percentage of total other orders	0.00%	
4. G1 Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	4.00%	
Limit orders as percentage of total limit orders	1.87%	
Other orders as percentage of total other orders	0.00%	
5. Instinet LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	3.25%	
Limit orders as percentage of total limit orders	1.12%	
Other orders as percentage of total other orders	0.00%	

6. BATS BYX Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		2.96%
Limit orders as percentage of total limit orders		0.75%
Other orders as percentage of total other orders		0.00%
7. Cboe EDGX U.S. Equities Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		18.35%
Other orders as percentage of total other orders		0.00%
8. UBS Securities, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.71%
Limit orders as percentage of total limit orders		1.50%
Other orders as percentage of total other orders		4.55%
9. BNY Mellon Capital Markets LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		1.18%
Limit orders as percentage of total limit orders		0.00%
Other orders as percentage of total other orders		0.00%
10. NASDAQ Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		8.99%
Other orders as percentage of total other orders		0.00%

SECURITIES LISTED ON THE NASDAQ STOCK MARKET

Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total market orders	85.76%
Limit orders as percentage of total limit orders	10.85%
Other orders as percentage of total other orders	3.39%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC	41.99%
2. VIRTU Americas LLC	33.98%
3. Two Sigma Securities, LLC	6.90%
4. G1 Execution Services, LLC	3.67%
5. Instinet LLC	3.17%
6. Cboe EDGX U.S. Equities Exchange	2.73%
7. BATS BYX Exchange	2.56%
8. NASDAQ Execution Services, LLC	2.22%
9. BNY Mellon Capital Markets LLC	1.50%
10. UBS Securities, LLC	0.72%

Information Concerning Significant Venues:

1. Citadel Securities LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		43.71%
Limit orders as percentage of total limit orders		16.92%
Other orders as percentage of total other orders		78.69%
2. VIRTU Americas LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		36.51%
Limit orders as percentage of total limit orders		20.00%
Other orders as percentage of total other orders		14.75%
3. Two Sigma Securities, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		7.52%
Limit orders as percentage of total limit orders		4.10%
Other orders as percentage of total other orders		0.00%

4. G1 Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		3.89%
Limit orders as percentage of total limit orders		3.08%
Other orders as percentage of total other orders		0.00%
5. Instinet LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		3.24%
Limit orders as percentage of total limit orders		3.59%
Other orders as percentage of total other orders		0.00%
6. Cboe EDGX U.S. Equities Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		25.13%
Other orders as percentage of total other orders		0.00%
7. BATS BYX Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		2.92%
Limit orders as percentage of total limit orders		0.51%
Other orders as percentage of total other orders		0.00%
8. NASDAQ Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		20.51%
Other orders as percentage of total other orders		0.00%
9. BNY Mellon Capital Markets LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		1.75%
Limit orders as percentage of total limit orders		0.00%
Other orders as percentage of total other orders		0.00%
10. UBS Securities, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.45%
Limit orders as percentage of total limit orders		2.56%
Other orders as percentage of total other orders		1.64%

SECURITIES LISTED ON NYSE MKT OR REGIONAL EXCHANGES

Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total market orders	81.21%
Limit orders as percentage of total limit orders	11.43%
Other orders as percentage of total other orders	7.36%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC	42.29%
2. VIRTU Americas LLC	34.14%
3. Two Sigma Securities, LLC	7.20%
4. BATS BYX Exchange	4.46%
5. G1 Execution Services, LLC	3.99%
6. Instinet LLC	3.92%
7. Cboe EDGX U.S. Equities Exchange	1.02%
8. BNY Mellon Capital Markets LLC	0.86%
9. NASDAQ Execution Services, LLC	0.86%
10. Cboe BZX U.S. Equities Exchange	0.39%

Information Concerning Significant Venues:

1. Citadel Securities LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		37.70%
Limit orders as percentage of total limit orders		38.36%
Other orders as percentage of total other orders		98.94%
2. VIRTU Americas LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		38.48%
Limit orders as percentage of total limit orders		25.34%
Other orders as percentage of total other orders		0.00%
3. Two Sigma Securities, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		8.29%
Limit orders as percentage of total limit orders		4.11%
Other orders as percentage of total other orders		0.00%
4. BATS BYX Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		5.01%
Limit orders as percentage of total limit orders		3.42%
Other orders as percentage of total other orders		0.00%
5. G1 Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		4.73%
Limit orders as percentage of total limit orders		1.37%
Other orders as percentage of total other orders		0.00%
6. Instinet LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		4.24%
Limit orders as percentage of total limit orders		4.11%
Other orders as percentage of total other orders		0.00%
7. Cboe EDGX U.S. Equities Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		8.90%
Other orders as percentage of total other orders		0.00%
8. BNY Mellon Capital Markets LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.96%
Limit orders as percentage of total limit orders		0.68%
Other orders as percentage of total other orders		0.00%
9. NASDAQ Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		7.53%
Other orders as percentage of total other orders		0.00%
10. Cboe BZX U.S. Equities Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		3.42%
Other orders as percentage of total other orders		0.00%

EXCHANGE – LISTED OPTIONS

Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total market orders	53.18%
Limit orders as percentage of total limit orders	46.82%
Other orders as percentage of total other orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. NASDAQ PHLX Options	27.09%
2. Cboe Options Exchange	24.08%
3. NASDAQ Options Market	9.36%
4. BOX Option Exchange	8.36%
5. The MIAX Options Exchange	8.36%
6. Cboe BZX Options Exchange, Inc.	6.35%
7. NYSE Amex Options	6.02%
8. ISE Gemini Options Exchange	3.68%
9. NYSE Arca Options	3.01%
10. NASDAQ BX Options	1.34%

Information Concerning Significant Venues:

1. NASDAQ PHLX Options		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	38.99%	
Limit orders as percentage of total limit orders	13.57%	
Other orders as percentage of total other orders	0.00%	
2. Cboe Options Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	34.59%	
Limit orders as percentage of total limit orders	12.14%	
Other orders as percentage of total other orders	0.00%	
3. NASDAQ Options Market		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	1.26%	
Limit orders as percentage of total limit orders	18.57%	
Other orders as percentage of total other orders	0.00%	
4. BOX Option Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	6.92%	
Limit orders as percentage of total limit orders	10.00%	
Other orders as percentage of total other orders	0.00%	
5. The MIAX Options Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	6.29%	
Limit orders as percentage of total limit orders	10.71%	
Other orders as percentage of total other orders	0.00%	
6. Cboe BZX Options Exchange, Inc.		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	0.63%	
Limit orders as percentage of total limit orders	12.86%	
Other orders as percentage of total other orders	0.00%	
7. NYSE Amex Options		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	5.66%	
Limit orders as percentage of total limit orders	6.43%	
Other orders as percentage of total other orders	0.00%	
8. ISE Gemini Options Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders	0.00%	
Limit orders as percentage of total limit orders	7.86%	
Other orders as percentage of total other orders	0.00%	

9. NYSE Arca Options

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.63%
Limit orders as percentage of total limit orders	5.71%
Other orders as percentage of total other orders	0.00%

10. NASDAQ BX Options

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	2.52%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%