

**Note: Broker-dealers are required to disclose any material arrangements with the venues listed in each section below, including, but not limited to, any internalization or payment for order flow arrangements.**

## SLQ

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### SEC Rule 606 Quarterly Report for the Quarter Ending March 31, 2018

#### Securities Listed on 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	98.37%
Limit orders as percentage of total limit orders	1.17%
Other orders as percentage of total other orders	0.47%

##### Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. VIRTU Americas LLC	43.82%
2. Citadel Securities LLC	42.42%
3. Two Sigma Securities, LLC	3.96%
4. G1 Execution Services, LLC	2.33%
5. Cboe BYX U.S. Equities Exchange	2.33%
6. BNY Mellon Capital Markets LLC	2.10%
7. National Financial Services LLC	1.40%
8. UBS Securities, LLC	1.17%
9. Instinet LLC	0.23%
10. New York Stock Exchange	0.23%

##### Information Concerning Significant Venues :

###### 1. VIRTU Americas LLC

###### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	44.08%
Limit orders as percentage of total limit orders	40.00%
Other orders as percentage of total other orders	0.00%

###### 2. Citadel Securities LLC

###### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	42.65%
Limit orders as percentage of total limit orders	40.00%
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	4.03%
Limit orders as percentage of total limit orders	0.00%
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	2.37%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. Cboe BYX U.S. Equities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.37%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. BNY Mellon Capital Markets LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.13%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.42%
Limit orders as percentage of total limit orders	0.00%
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	0.00%
Other orders as percentage of total other orders	100.00%

9. Instinet LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.24%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. New York Stock 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	20.00%
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	99.36%
Limit orders as percentage of total limit orders	0.64%
Other orders as percentage of total other orders	0.00%

### Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. VIRTU Americas LLC	49.36%
2. Citadel Securities LLC	41.67%
3. Two Sigma Securities, LLC	3.21%
4. Cboe BYX U.S. Equities Exchange	2.56%
5. BNY Mellon Capital Markets LLC	1.92%
6. National Financial Services LLC	1.28%

### Information Concerning Significant Venues :

#### 1. VIRTU Americas LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	49.03%
Limit orders as percentage of total limit orders	100.00%
Other orders as percentage of total other orders	0.00%

#### 2. Citadel Securities LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	41.94%
Limit orders as percentage of total limit orders	0.00%
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	3.23%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

#### 4. Cboe BYX U.S. Equities Exchange

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.58%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. BNY Mellon Capital Markets LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.94%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.29%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

## Securities Listed on NYSE American or Regional Exchanges

### Summary Statistics:

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

### Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. VIRTU Americas LLC	44.20%
2. Citadel Securities LLC	36.23%
3. Two Sigma Securities, LLC	6.52%
4. Cboe BYX U.S. Equities Exchange	6.52%
5. G1 Execution Services, LLC	4.35%
6. BNY Mellon Capital Markets LLC	1.45%
7. National Financial Services LLC	0.72%

### Information Concerning Significant Venues :

#### 1. VIRTU Americas LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	44.20%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

#### 2. Citadel Securities LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	36.23%
Limit orders as percentage of total limit orders	0.00%
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	6.52%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

#### 4. Cboe BYX U.S. Equities Exchange

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	6.52%
Limit orders as percentage of total limit orders	0.00%
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	4.35%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. BNY Mellon Capital Markets LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.45%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.72%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

## Exchange - Listed Options

### **Summary Statistics:**

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