

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.

CFE

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SEC Rule 606 Quarterly Report for the Quarter Ending September 30, 2019

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 non-directed orders	91.08%
Limit orders as percentage of total non-directed orders	6.80%
Other orders as percentage of total non-directed orders	2.12%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC	49.93%
2. VIRTU Americas LLC	25.47%
3. G1 Execution Services, LLC	9.75%
4. National Financial Services LLC	5.87%
5. Two Sigma Securities, LLC	2.83%
6. New York Stock Exchange	2.20%
7. UBS Securities, LLC	1.89%
8. Cboe EDGX U.S. Equities Exchange	0.76%
9. NASDAQ Execution Services, LLC	0.51%
10. Credit Suisse Securities (USA) LLC	0.23%

Information Concerning Significant Venues :

1. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	52.23%
Limit orders as percentage of total non-directed orders	26.10%
Other orders as percentage of total non-directed orders	27.80%

2. VIRTU Americas LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	26.32%
Limit orders as percentage of total non-directed orders	13.05%
Other orders as percentage of total non-directed orders	28.88%

3. G1 Execution Services, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	10.33%
Limit orders as percentage of total non-directed orders	4.89%
Other orders as percentage of total non-directed orders	0.18%

4. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	6.09%
Limit orders as percentage of total non-directed orders	3.09%
Other orders as percentage of total non-directed orders	5.23%

5. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	2.92%
Limit orders as percentage of total non-directed orders	1.63%
Other orders as percentage of total non-directed orders	2.89%

6. New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	31.33%
Other orders as percentage of total non-directed orders	3.07%

7. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	1.92%
Limit orders as percentage of total non-directed orders	1.01%
Other orders as percentage of total non-directed orders	3.61%

8. Cboe EDGX U.S. Equities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	11.08%
Other orders as percentage of total non-directed orders	0.18%

9. NASDAQ Execution Services, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	6.92%
Other orders as percentage of total non-directed orders	1.62%

10. Credit Suisse Securities (USA) LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	0.00%
Other orders as percentage of total non-directed orders	10.65%

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 non-directed orders	92.35%
Limit orders as percentage of total non-directed orders	5.80%
Other orders as percentage of total non-directed orders	1.84%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC	52.04%
2. VIRTU Americas LLC	25.87%
3. G1 Execution Services, LLC	10.24%
4. National Financial Services LLC	3.36%
5. UBS Securities, LLC	2.75%
6. NASDAQ Execution Services, LLC	2.29%
7. Two Sigma Securities, LLC	2.11%
8. Cboe EDGX U.S. Equities Exchange	0.64%
9. Cambridge Investment Research, Inc	0.20%
10. Cboe BZX U.S. Equities Exchange	0.13%

Information Concerning Significant Venues :

1. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	54.00%
Limit orders as percentage of total non-directed orders	26.35%
Other orders as percentage of total non-directed orders	34.55%

2. VIRTU Americas LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	26.80%
Limit orders as percentage of total non-directed orders	13.68%
Other orders as percentage of total non-directed orders	17.76%

3. G1 Execution Services, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	10.73%
Limit orders as percentage of total non-directed orders	5.72%
Other orders as percentage of total non-directed orders	0.00%

4. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	3.12%
Limit orders as percentage of total non-directed orders	3.25%
Other orders as percentage of total non-directed orders	15.82%

5. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	2.90%
Limit orders as percentage of total non-directed orders	0.39%
Other orders as percentage of total non-directed orders	2.68%

6. NASDAQ Execution Services, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	38.25%
Other orders as percentage of total non-directed orders	3.41%

7. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	2.21%
Limit orders as percentage of total non-directed orders	1.16%
Other orders as percentage of total non-directed orders	0.00%

8. Cboe EDGX U.S. Equities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	10.59%
Other orders as percentage of total non-directed orders	1.46%

9. Cambridge Investment Research, Inc

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.22%
Limit orders as percentage of total non-directed orders	0.00%
Other orders as percentage of total non-directed orders	0.00%

10. Cboe BZX U.S. Equities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	0.54%
Other orders as percentage of total non-directed orders	5.35%

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 non-directed orders	97.26%
Limit orders as percentage of total non-directed orders	2.20%
Other orders as percentage of total non-directed orders	0.54%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC	55.63%
2. VIRTU Americas LLC	26.40%
3. G1 Execution Services, LLC	10.75%
4. Two Sigma Securities, LLC	2.82%
5. UBS Securities, LLC	1.98%
6. National Financial Services LLC	1.02%
7. NYSE Arca	0.57%
8. NASDAQ Execution Services, LLC	0.24%
9. Cboe EDGX U.S. Equities Exchange	0.17%
10. Cboe BZX U.S. Equities Exchange	0.10%

Information Concerning Significant Venues :

1. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	56.40%
Limit orders as percentage of total non-directed orders	29.67%
Other orders as percentage of total non-directed orders	22.02%

2. VIRTU Americas LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	26.70%
Limit orders as percentage of total non-directed orders	14.47%
Other orders as percentage of total non-directed orders	20.83%

3. G1 Execution Services, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	10.94%
Limit orders as percentage of total non-directed orders	4.92%
Other orders as percentage of total non-directed orders	0.00%

4. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	2.87%
Limit orders as percentage of total non-directed orders	1.16%
Other orders as percentage of total non-directed orders	1.19%

5. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	2.01%
Limit orders as percentage of total non-directed orders	1.01%
Other orders as percentage of total non-directed orders	0.60%

6. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	1.00%
Limit orders as percentage of total non-directed orders	0.29%
Other orders as percentage of total non-directed orders	7.74%

7. NYSE Arca

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	25.76%
Other orders as percentage of total non-directed orders	0.60%

8. NASDAQ Execution Services, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	9.84%
Other orders as percentage of total non-directed orders	4.17%

9. Cboe EDGX U.S. Equities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	7.67%
Other orders as percentage of total non-directed orders	0.60%

10. Cboe BZX U.S. Equities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	3.33%
Other orders as percentage of total non-directed orders	5.36%

Exchange - Listed Options

Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	69.41%
Limit orders as percentage of total non-directed orders	29.74%
Other orders as percentage of total non-directed orders	0.85%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Cboe Options Exchange	34.22%
2. NASDAQ PHLX Options	23.68%
3. BOX Option Exchange	6.42%
4. The MIAX Options Exchange	5.57%
5. NASDAQ Options Market	5.51%
6. Cboe EDGX Option Exchange	4.66%
7. NYSE American Options	3.82%
8. ISE Gemini Options Exchange	3.69%
9. NYSE Arca Options	3.57%
10. Cboe BZX Options Exchange, Inc.	2.48%

Information Concerning Significant Venues :

1. Cboe Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	40.40%
Limit orders as percentage of total non-directed orders	18.94%
Other orders as percentage of total non-directed orders	64.29%

2. NASDAQ PHLX Options

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	26.27%
Limit orders as percentage of total non-directed orders	17.31%
Other orders as percentage of total non-directed orders	35.71%

3. BOX Option Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	8.12%
Limit orders as percentage of total non-directed orders	2.65%
Other orders as percentage of total non-directed orders	0.00%

4. The MIAX Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	5.50%
Limit orders as percentage of total non-directed orders	5.91%
Other orders as percentage of total non-directed orders	0.00%

5. NASDAQ Options Market

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	1.31%
Limit orders as percentage of total non-directed orders	15.48%
Other orders as percentage of total non-directed orders	0.00%

6. Cboe EDGX Option Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	3.40%
Limit orders as percentage of total non-directed orders	7.74%
Other orders as percentage of total non-directed orders	0.00%

7. NYSE American Options

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	4.71%
Limit orders as percentage of total non-directed orders	1.83%
Other orders as percentage of total non-directed orders	0.00%

8. ISE Gemini Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	1.66%
Limit orders as percentage of total non-directed orders	8.55%
Other orders as percentage of total non-directed orders	0.00%

9. NYSE Arca Options

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	1.40%
Limit orders as percentage of total non-directed orders	8.76%
Other orders as percentage of total non-directed orders	0.00%

10. Cboe BZX Options Exchange, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total non-directed orders	1.57%
Limit orders as percentage of total non-directed orders	4.68%
Other orders as percentage of total non-directed orders	0.00%