

Interactive Brokers Group Ltd. - Not-Held NMS Stocks Order Handling Report

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April 2025

Directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)

April 2025

Non-directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)
4,297,741.000000	0.000000	0

Order Routing Venues

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
CBOE BYX Exchange (BATY)	218,082.000000	53,200.000000	0.000000	5,319.073171	2,508.000000	1.15	92.888889	-0.0000	108.000000	4.31	200.000000	7.97	2,200.000000	87.72	208.000000	8.29	4	-46.8269	2,300.000000	91.71	-47.0652
CBOE BZX Exchange (BATS)	230,331.000000	74,981.000000	0.000000	1,404.457317	14,877.000000	6.46	78.714286	-0.0000	662.000000	4.45	2,187.000000	14.70	12,028.000000	80.85	2,038.000000	13.70	431	-58.9009	12,839.000000	86.30	-44.8580
CBOE EDGA Exchange (EDGA)	166,574.000000	1,900.000000	0.000000	10,410.875000	1,767.000000	1.06	196.333333	-0.0000	64.000000	3.62	200.000000	11.32	1,503.000000	85.06	200.000000	11.32	1,144	-65.0000	1,567.000000	88.68	-59.9936
CBOE EDGX Exchange (EDGX)	274,295.000000	121,388.000000	0.000000	477.865854	36,810.000000	13.42	78.152866	-0.0000	1,111.000000	3.02	26,215.000000	71.22	9,484.000000	25.76	28,126.000000	76.41	731	-46.7806	8,684.000000	23.59	-54.1306
CODA (CODA)	193,376.000000	193,376.000000	0.000000	690.628571	658.000000	0.34	65.800000	-0.0000	0.000000	0.00	0.000000	0.00	658.000000	100.00	0.000000	0.00			658.000000	100.00	-64.8024
Citadel Securities "LITE" (CDED)	15,974.000000	15,974.000000	0.000000	136.529915	12,734.000000	79.72	139.934066	-0.0000	12,434.000000	97.64	0.000000	0.00	300.000000	2.36	0.000000	0.00			12,734.000000	100.00	-78.3901
Citadel Securities "PRO" (CDRG)	33,712.000000	33,712.000000	0.000000	111.260726	19,486.000000	57.80	110.090395	-0.0000	0.000000	0.00	0.000000	0.00	19,486.000000	100.00	0.000000	0.00			19,486.000000	100.00	-39.7952
HRT Execution Services LLC (HRTF)	82,067.000000	82,067.000000	0.000000	119.457060	56,924.000000	69.36	118.099585	-0.0000	8,301.000000	14.58	1,950.000000	3.43	46,673.000000	81.99	0.000000	0.00			56,924.000000	100.00	-43.8657
IBKR ATS (IATS)	419,084.000000	415,284.000000	0.000000	529.146465	47,818.000000	11.41	114.124105	-0.0000	13,524.000000	28.28	2,196.000000	4.59	32,098.000000	67.13	771.000000	1.61	2	-50.3956	47,047.000000	98.39	-45.7489
IEX (IEXD)	381,884.000000	217,050.000000	0.000000	795.591667	7,567.000000	1.98	99.565789	-0.0000	5,512.000000	72.84	248.000000	3.28	1,807.000000	23.88	345.000000	4.56	542	-40.1449	7,222.000000	95.44	-51.8776
INTERACTIVE BROKERS CORP (IBCO)	112,123.000000	0.000000	0.000000	117.776261	112,123.000000	100.00	117.283473	-0.0000	1,198.000000	1.07	3,150.000000	2.81	107,775.000000	96.12	0.000000	0.00			112,123.000000	100.00	-47.6625
IntelligentCross ATS (INCR)	151,900.000000	151,900.000000	0.000000	684.234234	107,607.000000	70.84	622.005780	-0.0000	1,480.000000	1.38	1,820.000000	1.69	104,307.000000	96.93	0.000000	0.00			107,607.000000	100.00	-37.9933
Jane Street Capital LLC "PRO" (JSJX)	20,750.000000	20,750.000000	0.000000	120.639535	15,750.000000	75.90	123.046875	-0.0000	2,400.000000	15.24	0.000000	0.00	13,350.000000	84.76	0.000000	0.00			15,750.000000	100.00	-37.4603

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
Jane Street Midpoint (JSES)	8,085.000000	8,085.000000	0.000000	110.753425	5,404.000000	66.84	120.088889	-0.0000	5,204.000000	96.30	200.000000	3.70	0.000000	0.00	0.000000	0.00			5,404.000000	100.00	-57.5132
Jump Trading Midpoint (JLQD)	100.000000	100.000000	0.000000	100.000000	100.000000	100.00	100.000000	-0.0000	100.000000	100.00	0.000000	0.00	0.000000	0.00	0.000000	0.00			100.000000	100.00	-80.0000
Knight Link (KNLI)	106,941.000000	106,941.000000	0.000000	127.159334	79,500.000000	74.34	113.571429	-0.0000	73,750.000000	92.77	2,200.000000	2.77	3,550.000000	4.47	0.000000	0.00			79,500.000000	100.00	-40.9741
Level ATS (EBXL)	285,702.000000	285,702.000000	0.000000	137.687711	249,286.000000	87.25	138.955407	-0.0000	760.000000	0.30	1,093.000000	0.44	247,433.000000	99.26	0.000000	0.00			249,286.000000	100.00	-44.4785
Long Term Stock Exchange (LTSE)	164,474.000000	0.000000	0.000000	32,894.800000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
MEMX LLC (MEMX)	219,328.000000	45,500.000000	0.000000	1,797.770492	6,762.000000	3.08	74.307692	-0.0000	312.000000	4.61	4,925.000000	72.83	1,525.000000	22.55	5,235.000000	77.42	708	-49.7039	1,527.000000	22.58	-55.1539
MIAX PEARL Equities (EPRL)	169,459.000000	3,448.000000	0.000000	3,322.725490	3,809.000000	2.25	97.666667	-0.0000	202.000000	5.30	900.000000	23.63	2,707.000000	71.07	936.000000	24.57	224	-50.2991	2,873.000000	75.43	-44.4970
NYSE American (XASE)	251,064.000000	0.000000	0.000000	35,866.285714	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
NYSE Arca (ARCX)	1,800,954.000000	287,296.000000	0.000000	149.867188	974,278.000000	54.10	85.045216	-0.0000	162,086.000000	16.64	509,308.000000	52.28	302,884.000000	31.09	850,247.000000	87.27	547	-48.4867	124,031.000000	12.73	-46.4275
NYSE CHX (XCHI)	207,164.000000	200.000000	0.000000	25,895.500000	200.000000	0.10	100.000000	-0.0000	100.000000	50.00	100.000000	50.00	0.000000	0.00	0.000000	0.00			200.000000	100.00	-30.0000
NYSE National (XCIS)	496,115.000000	280,395.000000	0.000000	247.809690	2,398.000000	0.48	92.230769	-0.0000	400.000000	16.68	1,139.000000	47.50	859.000000	35.82	1,673.000000	69.77	8	-44.9432	725.000000	30.23	-73.1034
Nasdaq BX (XBOS)	164,474.000000	0.000000	0.000000	32,894.800000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
Nasdaq PSX (XPSX)	168,715.000000	3,941.000000	0.000000	9,924.411765	1,684.000000	1.00	240.571429	-0.0000	0.000000	0.00	0.000000	0.00	1,684.000000	100.00	0.000000	0.00			1,684.000000	100.00	-30.0000
Nasdaq Stock Market (XNAS)	939,263.000000	124,150.000000	0.000000	238.573279	289,758.000000	30.85	81.644970	-0.0000	30,207.000000	10.42	189,044.000000	65.24	70,507.000000	24.33	232,533.000000	80.25	1,541	-55.4398	57,225.000000	19.75	-52.5886
New York Stock Exchange (KNYS)	317,971.000000	63,638.000000	0.000000	530.836394	32,246.000000	10.14	77.701205	-0.0000	3,860.000000	11.97	20,780.000000	64.44	7,606.000000	23.59	24,200.000000	75.05	2,976	-80.0000	8,046.000000	24.95	-69.0070
SG Americas Securities, LLC (SGAS)	32,295.000000	32,295.000000	0.000000	97.567976	24,526.000000	75.94	95.804688	-0.0000	806.000000	3.29	680.000000	2.77	23,040.000000	93.94	0.000000	0.00			24,526.000000	100.00	-38.3134
The Barclays ATS (LATS)	181,550.000000	181,550.000000	0.000000	810.491071	700.000000	0.39	87.500000	-0.0000	0.000000	0.00	0.000000	0.00	700.000000	100.00	0.000000	0.00			700.000000	100.00	-44.2857
UBS ATS (UBSA)	257,906.000000	257,906.000000	0.000000	339.797101	23,023.000000	8.93	89.583658	-0.0000	10,858.000000	47.16	1,349.000000	5.86	10,816.000000	46.98	0.000000	0.00			23,023.000000	100.00	-41.4683
Virtu Americas LLC "PRO" (VIRT)	46,109.000000	46,109.000000	0.000000	123.286096	36,811.000000	79.83	119.516234	-0.0000	100.000000	0.27	200.000000	0.54	36,511.000000	99.19	0.000000	0.00			36,811.000000	100.00	-39.2500
XTX Execution Services LLC (XTXE)	43,219.000000	24,951.000000	0.000000	298.062069	14,539.000000	33.64	106.124088	-0.0000	12,211.000000	83.99	1,220.000000	8.39	1,108.000000	7.62	0.000000	0.00			14,539.000000	100.00	-51.7243

May 2025

Directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)

May 2025

Non-directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)
4,006,860.000000	0.000000	0

Order Routing Venues

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
CBOE BYX Exchange (BATY)	104,405.000000	54,306.000000	0.000000	17,400.833333	11,115.000000	10.65	2,778.750000	-0.0000	11,015.000000	99.10	0.000000	0.00	100.000000	0.90	0.000000	0.00			11,115.000000	100.00	-79.5502
CBOE BZX Exchange (BATS)	59,419.000000	5,554.000000	0.000000	761.782051	5,214.000000	8.77	75.565217	-0.0000	40.000000	0.77	2,619.000000	50.23	2,555.000000	49.00	2,617.000000	50.19	1.163	-25.9878	2,597.000000	49.81	-29.3589
CBOE EDGA Exchange (EDGA)	51,250.000000	250.000000	0.000000	3,660.714286	526.000000	1.03	65.750000	-0.0000	0.000000	0.00	400.000000	76.05	126.000000	23.95	400.000000	76.05	923	-23.6588	126.000000	23.95	-26.9048
CBOE EDGX Exchange (EDGX)	180,772.000000	4,769.000000	0.000000	146.374089	90,861.000000	50.26	82.902372	-0.0000	1,976.000000	2.17	82,318.000000	90.60	6,567.000000	7.23	87,723.000000	96.55	763	-28.4313	3,138.000000	3.45	-29.3260
CODA (CODA)	57,358.000000	57,358.000000	0.000000	869.060606	855.000000	1.49	85.500000	-0.0000	100.000000	11.70	0.000000	0.00	755.000000	88.30	0.000000	0.00			855.000000	100.00	-30.0000
Citadel Securities "LITE" (CDED)	600.000000	600.000000	0.000000	100.000000	400.000000	66.67	100.000000	-0.0000	400.000000	100.00	0.000000	0.00	0.000000	0.00	0.000000	0.00			400.000000	100.00	-30.0000
Citadel Securities "PRO" (CDRG)	2,971.000000	2,971.000000	0.000000	102.448276	1,581.000000	53.21	98.812500	-0.0000	281.000000	17.77	0.000000	0.00	1,300.000000	82.23	0.000000	0.00			1,581.000000	100.00	-28.1025
HRT Execution Services LLC (HRTF)	31,630.000000	31,630.000000	0.000000	119.358491	24,214.000000	76.55	118.696078	-0.0000	5,800.000000	23.95	1,300.000000	5.37	17,114.000000	70.68	0.000000	0.00			24,214.000000	100.00	-28.5002
IBKR ATS (IATS)	41,665.000000	41,665.000000	0.000000	164.035433	27,095.000000	65.03	153.948864	-0.0000	7,568.000000	27.93	2,514.000000	9.28	17,013.000000	62.79	749.000000	2.76	3	-23.0107	26,346.000000	97.24	-33.9095
IEX (IEXG)	121,747.000000	68,639.000000	0.000000	582.521531	2,970.000000	2.44	76.153846	-0.0000	914.000000	30.77	1,584.000000	53.33	472.000000	15.89	1,700.000000	57.24	734	-30.0000	1,270.000000	42.76	-28.8189
INTERACTIVE BROKERS CORP (IBCO)	172,823.000000	0.000000	0.000000	110.642125	172,823.000000	100.00	109.798602	-0.0000	1,580.000000	0.91	4,340.000000	2.51	166,903.000000	96.57	0.000000	0.00			172,823.000000	100.00	-27.8619
IntelligentCross ATS (INCR)	2,331.000000	2,331.000000	0.000000	137.117647	1,244.000000	53.37	124.400000	-0.0000	500.000000	40.19	100.000000	8.04	644.000000	51.77	0.000000	0.00			1,244.000000	100.00	-22.7653
Jane Street Capital LLC "PRO" (JSJK)	2,925.000000	2,925.000000	0.000000	112.500000	2,027.000000	69.30	119.235294	-0.0000	0.000000	0.00	0.000000	0.00	2,027.000000	100.00	0.000000	0.00			2,027.000000	100.00	-17.9600
Jane Street Midpoint (JSJS)	600.000000	600.000000	0.000000	120.000000	500.000000	83.33	125.000000	-0.0000	500.000000	100.00	0.000000	0.00	0.000000	0.00	0.000000	0.00			500.000000	100.00	-21.0000
Knight Link (KNLI)	43,741.000000	43,741.000000	0.000000	116.642667	34,915.000000	79.82	105.803030	-0.0000	33,377.000000	95.60	487.000000	1.39	1,051.000000	3.01	0.000000	0.00			34,915.000000	100.00	-24.6615
Level ATS (EBXL)	111,150.000000	111,150.000000	0.000000	119.004283	95,229.000000	85.68	116.988943	-0.0000	1,522.000000	1.60	500.000000	0.53	93,207.000000	97.88	0.000000	0.00			95,229.000000	100.00	-28.4741
Long Term Stock Exchange (LTSE)	50,000.000000	0.000000	0.000000	25,000.000000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
MEMX LLC (MEMX)	85,252.000000	849.000000	0.000000	252.973294	23,020.000000	27.00	80.489510	-0.0000	369.000000	1.60	21,536.000000	93.55	1,115.000000	4.84	22,391.000000	97.27	898	-29.0200	629.000000	2.73	-25.2305
MIAX PEARL Equities (EPRL)	87,931.000000	1,350.000000	0.000000	237.651351	26,737.000000	30.41	73.051913	-0.0000	680.000000	2.54	23,724.000000	88.73	2,333.000000	8.73	25,593.000000	95.72	1,083	-29.7017	1,144.000000	4.28	-28.6888
NYSE American (XASE)	50,000.000000	0.000000	0.000000	25,000.000000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
NYSE Arca (ARCX)	1,237,480.000000	94,018.000000	0.000000	182.411557	654,684.000000	52.90	96.418851	-0.0000	111,110.000000	16.97	332,412.000000	50.77	211,162.000000	32.25	542,240.000000	82.82	1,869	-26.7669	112,444.000000	17.18	-39.3846
NYSE CHX (XCHI)	50,000.000000	0.000000	0.000000	25,000.000000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
NYSE National (XCIS)	87,621.000000	25,538.000000	0.000000	248.218130	900.000000	1.03	100.000000	-0.0000	50.000000	5.56	250.000000	27.78	600.000000	66.67	0.000000	0.00			900.000000	100.00	-30.0000
Nasdaq BX (XBOS)	50,000.000000	0.000000	0.000000	25,000.000000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
Nasdaq PSX (XPSX)	50,100.000000	100.000000	0.000000	16,700.000000	100.000000	0.20	100.000000	-0.0000	0.000000	0.00	0.000000	0.00	100.000000	100.00	0.000000	0.00			100.000000	100.00	-30.0000
Nasdaq Stock Market (XNAS)	326,498.000000	64,296.000000	0.000000	174.784797	183,068.000000	56.07	88.524178	-0.0000	31,331.000000	17.11	103,187.000000	56.37	48,550.000000	26.52	125,124.000000	68.35	1,236	-31.0604	57,944.000000	31.65	-44.6912
New York Stock Exchange (XNYS)	138,023.000000	4,571.000000	0.000000	179.951760	45,398.000000	32.89	69.098935	-0.0000	2,933.000000	6.46	35,327.000000	77.82	7,138.000000	15.72	41,198.000000	90.75	5,568	-30.2634	4,200.000000	9.25	-28.9286
SG Americas Securities, LLC (SGAS)	24,090.000000	24,090.000000	0.000000	93.372093	14,467.000000	60.05	91.563291	-0.0000	361.000000	2.50	123.000000	0.85	13,983.000000	96.65	0.000000	0.00			14,467.000000	100.00	-25.3221
The Barclays ATS (LATS)	56,977.000000	56,977.000000	0.000000	759.693333	188.000000	0.33	94.000000	-0.0000	0.000000	0.00	0.000000	0.00	188.000000	100.00	0.000000	0.00			188.000000	100.00	-30.0000
UBS ATS (UBSA)	73,313.000000	73,313.000000	0.000000	411.870787	6,003.000000	8.19	100.050000	-0.0000	220.000000	3.66	0.000000	0.00	5,783.000000	96.34	0.000000	0.00			6,003.000000	100.00	-29.2479
Virtu Americas LLC "PRO" (VIRT)	15,698.000000	15,698.000000	0.000000	138.920354	13,698.000000	87.26	145.723404	-0.0000	400.000000	2.92	0.000000	0.00	13,298.000000	97.08	0.000000	0.00			13,698.000000	100.00	-27.6795
XTX Execution Services LLC (XTXE)	5,849.000000	5,849.000000	0.000000	108.314815	5,391.000000	92.17	105.705882	-0.0000	4,791.000000	88.87	400.000000	7.42	200.000000	3.71	0.000000	0.00			5,391.000000	100.00	-28.0994

Directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)

June 2025

Non-directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)
2,972,425.000000	0.000000	0

Order Routing Venues

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
CBOE BYX Exchange (BATY)	102,295.000000	2,095.000000	0.000000	6,819.666667	895.000000	0.87	127.857143	-0.0000	195.000000	21.79	100.000000	11.17	600.000000	67.04	200.000000	22.35	5	-30.0000	695.000000	77.65	-23.6331
CBOE BZX Exchange (BATS)	130,130.000000	25,445.000000	0.000000	760.994152	5,176.000000	3.98	89.241379	-0.0000	250.000000	4.83	2,129.000000	41.13	2,797.000000	54.04	2,050.000000	39.61	1,695	-29.2683	3,126.000000	60.39	-27.0609
CBOE EDGA Exchange (EDGA)	104,643.000000	2,343.000000	0.000000	2,683.153846	951.000000	0.91	79.250000	-0.0000	4.000000	0.42	747.000000	78.55	200.000000	21.03	747.000000	78.55	797	-30.0000	204.000000	21.45	-29.7059
CBOE EDGX Exchange (EDGX)	305,712.000000	19,479.000000	0.000000	171.844857	130,832.000000	42.80	80.860321	-0.0000	2,492.000000	1.90	117,432.000000	89.76	10,908.000000	8.34	125,724.000000	96.10	1,269	-29.4091	5,108.000000	3.90	-26.7022
CODA (CODA)	113,690.000000	113,690.000000	0.000000	1,386.463415	180.000000	0.16	36.000000	-0.0000	0.000000	0.00	0.000000	0.00	180.000000	100.00	0.000000	0.00			180.000000	100.00	-29.9167
Citadel Securities "LITE" (CDED)	2,600.000000	2,600.000000	0.000000	123.809524	1,900.000000	73.08	111.764706	-0.0000	1,900.000000	100.00	0.000000	0.00	0.000000	0.00	0.000000	0.00			1,900.000000	100.00	-19.0797
Citadel Securities "PRO" (CDRG)	5,977.000000	5,977.000000	0.000000	103.051724	2,323.000000	38.87	96.791667	-0.0000	420.000000	18.08	0.000000	0.00	1,903.000000	81.92	0.000000	0.00			2,323.000000	100.00	-31.3997
HRT Execution Services LLC (HRTF)	64,036.000000	64,036.000000	0.000000	126.055118	31,448.000000	49.11	112.314286	-0.0000	4,128.000000	13.13	2,100.000000	6.68	25,220.000000	80.20	0.000000	0.00			31,448.000000	100.00	-28.1597
IBKR ATS (IATS)	161,268.000000	161,268.000000	0.000000	163.890244	49,259.000000	30.54	121.029484	-0.0000	13,471.000000	27.35	3,972.000000	8.06	31,816.000000	64.59	1,776.000000	3.61	2	-28.4414	47,483.000000	96.39	-23.8797
IEX (IEXD)	228,747.000000	128,148.000000	0.000000	1,210.301587	1,631.000000	0.71	108.733333	-0.0000	533.000000	32.68	100.000000	6.13	998.000000	61.19	199.000000	12.20	2,357	-22.5377	1,432.000000	87.80	-30.0000
INTERACTIVE BROKERS CORP (IBCO)	61,019.000000	0.000000	0.000000	114.267790	57,619.000000	94.43	107.498134	-0.0000	1,250.000000	2.17	4,033.000000	7.00	52,336.000000	90.83	0.000000	0.00			57,619.000000	100.00	-27.7395
IntelligentCross ATS (INCR)	8,400.000000	8,400.000000	0.000000	186.666667	1,500.000000	17.86	187.500000	-0.0000	0.000000	0.00	0.000000	0.00	1,500.000000	100.00	0.000000	0.00			1,500.000000	100.00	-29.0000
Jane Street Capital LLC "PRO" (JSJX)	29,019.000000	29,019.000000	0.000000	163.949153	15,598.000000	53.75	197.443038	-0.0000	3,259.000000	20.89	0.000000	0.00	12,339.000000	79.11	0.000000	0.00			15,598.000000	100.00	-32.9491
Jane Street Midpoint (JSES)	4,051.000000	4,051.000000	0.000000	162.040000	2,801.000000	69.14	175.062500	-0.0000	2,801.000000	100.00	0.000000	0.00	0.000000	0.00	0.000000	0.00			2,801.000000	100.00	-24.7292
Knight Link (KNLI)	28,775.000000	28,775.000000	0.000000	129.035874	12,096.000000	42.04	104.275862	-0.0000	11,596.000000	95.87	500.000000	4.13	0.000000	0.00	0.000000	0.00			12,096.000000	100.00	-27.5570
Level ATS (EBXL)	151,239.000000	151,239.000000	0.000000	140.556691	98,065.000000	64.84	138.902266	-0.0000	2,392.000000	2.44	40.000000	0.04	95,633.000000	97.52	0.000000	0.00			98,065.000000	100.00	-29.4646
Long Term Stock Exchange (LTSE)	102,500.000000	0.000000	0.000000	9,318.181818	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
MEMX LLC (MEMX)	206,221.000000	17,219.000000	0.000000	538.436031	23,991.000000	11.63	84.773852	-0.0000	865.000000	3.61	15,983.000000	66.62	7,143.000000	29.77	18,616.000000	77.60	1,917	-32.3509	5,375.000000	22.40	-28.7163
MAX PEARL Equities	135,381.000000	22,109.000000	0.000000	550.329268	13,788.000000	10.18	90.710526	-0.0000	228.000000	1.65	6,664.000000	48.33	6,896.000000	50.01	7,071.000000	51.28	1,466	-28.9202	6,717.000000	48.72	-27.4989

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
(EPRL)																					
NYSE American (XASE)	104,000.000000	1,800.000000	0.000000	5,200.000000	200.000000	0.19	200.000000	-0.0000	200.000000	100.00	0.000000	0.00	0.000000	0.00	0.000000	0.00			200.000000	100.00	-30.0000
NYSE Arca (ARCX)	1,405,338.000000	107,125.000000	0.000000	273.465266	483,289.000000	34.39	104.834924	-0.0000	43,183.000000	8.94	255,163.000000	52.80	184,943.000000	38.27	381,793.000000	79.00	2,700	-28.1755	101,496.000000	21.00	-28.8480
NYSE CHX (XCHI)	100,000.000000	0.000000	0.000000	100,000.000000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
NYSE National (XCIS)	170,429.000000	65,411.000000	0.000000	412.661017	1,585.000000	0.93	105.666667	-0.0000	300.000000	18.93	200.000000	12.62	1,085.000000	68.45	0.000000	0.00			1,585.000000	100.00	-28.1073
Nasdaq BX (XBOS)	100,000.000000	0.000000	0.000000	100,000.000000	0.000000	0.00			0.000000		0.000000		0.000000		0.000000				0.000000		
Nasdaq PSX (XPSX)	104,799.000000	4,199.000000	0.000000	4,191.960000	100.000000	0.10	100.000000	-0.0000	0.000000	0.00	0.000000	0.00	100.000000	100.00	0.000000	0.00			100.000000	100.00	-30.0000
Nasdaq Stock Market (XNAS)	400,368.000000	92,306.000000	0.000000	171.831760	173,231.000000	43.27	76.549271	-0.0000	13,182.000000	7.61	105,912.000000	61.14	54,137.000000	31.25	126,055.000000	72.77	1,646	-23.6282	47,176.000000	27.23	-26.1992
New York Stock Exchange (KNYS)	231,257.000000	28,552.000000	0.000000	245.235419	40,982.000000	17.72	72.278660	-0.0000	2,083.000000	5.08	26,646.000000	65.02	12,253.000000	29.90	36,373.000000	88.75	4,240	-23.0413	4,609.000000	11.25	-25.0997
SG Americas Securities, LLC (SGAS)	46,531.000000	46,531.000000	0.000000	98.791932	9,041.000000	19.43	96.180851	-0.0000	759.000000	8.40	100.000000	1.11	8,182.000000	90.50	0.000000	0.00			9,041.000000	100.00	-29.6296
The Barclays ATS (LATS)	109,239.000000	109,239.000000	0.000000	1,583.173913	200.000000	0.18	100.000000	-0.0000	0.000000	0.00	0.000000	0.00	200.000000	100.00	0.000000	0.00			200.000000	100.00	-30.0000
UBS ATS (UBSA)	133,975.000000	133,975.000000	0.000000	565.295359	7,463.000000	5.57	86.779070	-0.0000	532.000000	7.13	0.000000	0.00	6,931.000000	92.87	0.000000	0.00			7,463.000000	100.00	-29.2965
Virtu Americas LLC "PRO" (VIRT)	25,396.000000	25,396.000000	0.000000	170.442953	11,936.000000	47.00	129.739130	-0.0000	100.000000	0.84	0.000000	0.00	11,836.000000	99.16	0.000000	0.00			11,936.000000	100.00	-29.7487
XTX Execution Services LLC (XTXE)	43,670.000000	43,670.000000	0.000000	127.690058	31,873.000000	72.99	120.731061	-0.0000	29,670.000000	93.09	700.000000	2.20	1,503.000000	4.72	0.000000	0.00			31,873.000000	100.00	-28.9548