

Quarterly Report Disclosures

The quarterly dispersion report, summarizes the proportion of investment recommendations, provided by Citadel Securities sales and trading team, that are 'buy', 'sell' and 'other', for the previous quarter. Please refer to Citadel Securities disclosure for a more detailed explanation of these terms.

'Other' in relation to an investment recommendation refers to an investment strategy where a number of interlinked financial transactions that comprise of various instruments, are executed to achieve the intended outcome i.e. a package or curve transaction.