

JP Morgan Securities LLC - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2021

April 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	62.32	4.51	25.92	7.24

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Jane Street Capital, LLC (JNST)	35.54	53.68	43.94	0.21	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	24.36	32.69	31.93	5.83	14.32	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	11.67	0.00	1.14	37.59	26.14	-2.1840	-30.0000	-62.0190	-21.4295	3,679.9411	29.2312	156.7050	4.4072
New York Stock Exchange LLC (NYSE)	6.75	0.03	1.04	17.65	29.17	-8.5231	-9.4880	-61.9305	-19.9924	1,564.4106	19.3054	57.7910	0.8382
Virtu Americas LLC (NITE)	6.32	5.24	8.53	6.07	15.13	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC (UBSS)	4.52	2.49	6.10	6.16	15.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Two Sigma Securities, LLC (SOHO)	3.92	5.87	5.62	0.02	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGX Exchange, Inc. (EDGX)	3.14	0.00	0.74	12.01	0.02	0.0000	0.0000	-51.9501	-26.4216	876.9284	15.1619	-2.1308	-28.0000
NYSE Arca, Inc. (ARCA)	2.11	0.00	0.58	8.06	0.05	0.0000	0.0000	-47.6030	-28.6748	768.4585	24.2341	-0.8450	-17.7521
MEMX, LLC (MEMX)	1.67	0.00	0.38	6.40	0.00	0.0000	0.0000	-27.7998	-25.4507	650.0712	33.4988	-0.2600	-26.0000

Jane Street Capital, LLC (JNST):
Firm not charged.

Firm not charged for orders routed by the Wealth Management division to the Corporate and Investment Bank division except as noted. Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms.

Firm qualified for (1) the rebate provided for adding over 0,60 percent of the total consolidated volume and removing over 0,80 percent of the total consolidated volume (\$0.0029 per share for adding displayed liquidity) (2) Closing Cross Tier B (a fee of \$0.0011 per share for orders participating in the Closing Cross) (3) the rebate provided for adding over 0,03 percent of the total consolidated volume of non-displayed liquidity including midpoint orders for Tape A/B securities (\$0.0010 per share) and Tape C securities (\$0.0005 per share) for adding non-displayed liquidity (4) the rebate provided for adding over 1 million shares of midpoint liquidity applicable to Tape A/B securities (\$0.0018 per share) and Tape C securities (\$0.0010 per share) for adding midpoint liquidity (5) the rebate for achieving QMM Tier 1 incentive (an incremental rebate of \$0.0001 per share for adding displayed liquidity) and (6) a cap of \$35,000 for opening cross charges from Market-On-Open and Limit-On-Open orders for adding one million shares of liquidity on average during the month. The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at www.nasdaqtrader.com/Trader.aspx?id=PriceListTrading2. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), MOC/LOC Tier 1 (a fee of \$0.0004 per share for Market-On-Close orders and a fee of \$0.0007 per share for Limit-On-Close orders), NYSE dQuote Tier 1 charges applicable for Executions at the Close after the first 750,000 ADV of aggregate executions at the close (a reduced fee of \$0.0008 per share for d-Quotes last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 1 for Tape A securities (a fee of \$0.00275 per share for removing liquidity) and Tape B and Tape C securities (a fee of \$0.00285 per share for removing liquidity), and Routing Tier 1 for adding average daily volume in Tapes A, B and C combined that is at least 0.20% of Tapes A, B and C consolidated average daily volume combined (a fee of \$0.0030 per share for orders routed). The venue provided a fee cap of \$30,000 for the month for opening executions, The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at <https://www.nyse.com/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted below. Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms.

Firm not charged.

Firm not charged.

Firm subject to reduced internalization fees for adding and removing displayed liquidity (a \$0.00040 reduced fee on internalization). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.cboe.com/us/equities/membership/fee_schedule/edgx/. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Firm qualified for Tier 3 (a rebate of \$0.0025 for adding displayed liquidity in Tape A and Tape C securities and \$0.0022 for adding displayed liquidity in Tape B securities). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.nyse.com/publicdocs/nyse/markets/nyse-arca/NYSE_Arca_Marketplace_Fees.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Firm achieved base rate pricing. A description of the current fees and rebates offered by this venue is available at <https://info.memxtrading.com/fee-schedule/>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Summary

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Jane Street Capital, LLC (JNST)	27.56	49.64	35.43	0.25	0.04	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	22.62	33.82	31.99	5.63	16.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	14.49	0.09	1.38	36.59	21.99	-177.2387	-11.6219	-1,151.6301	-25.2014	36,643.4892	26.1018	990.0942	3.9645
New York Stock Exchange LLC (NYSE)	7.26	0.08	0.89	17.05	15.85	-44.1472	-5.1347	-372.0199	-21.1239	9,213.1551	18.9591	665.4033	4.2254
Virtu Americas LLC (NITE)	7.12	5.60	11.50	5.71	18.23	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS Securities LLC (UBSS)	5.84	3.30	9.17	5.79	18.34	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGX Exchange, Inc. (EDGX)	4.84	0.00	1.02	13.87	0.03	0.0000	0.0000	-1,007.0306	-27.3867	3,451.9044	14.9299	-24.7744	-28.0000
NYSE Arca, Inc. (ARCA)	4.30	0.01	1.20	10.53	7.13	-10.6241	-29.0355	-687.0759	-15.8801	5,710.9045	22.2136	-577.2185	-10.3159
Two Sigma Securities, LLC (SOHO)	4.25	7.46	6.72	0.05	0.07	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe BZX Exchange, Inc. (BATS)	1.72	0.00	0.70	4.53	1.36	-0.3120	-30.0000	-456.2418	-28.4112	1,696.4030	25.9726	-52.2921	-4.2196

Material Aspects:

Jane Street Capital, LLC (JNST):
Firm not charged.

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0,60 percent of the total consolidated volume and removing over 0,80 percent of the total consolidated volume (\$0.0029 per share for adding displayed liquidity) (2) Closing Cross Tier B (a fee of \$0.0011 per share for orders participating in the Closing Cross) (3) the rebate provided for adding over 0,03 percent of the total consolidated volume of non- displayed liquidity including midpoint orders for Tape A/B securities (\$0.0010 per share) and Tape C securities (\$0.0005 per share) for adding non-displayed liquidity (4) the rebate provided for adding over 1 million shares of midpoint liquidity applicable to Tape A/B securities (\$0.0018 per share) and Tape C securities (\$0.0010 per share) for adding midpoint liquidity (5) the rebate for achieving QMM Tier 1 incentive (an incremental rebate of \$0.0001 per share for adding displayed liquidity) and (6) a cap of \$35,000 for opening cross charges from Market-On-Open and Limit-On-Open orders for adding one million shares of liquidity on average during the month. The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at www.nasdaqtrader.com/Trader.aspx?id=PriceListTrading2, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

New York Stock Exchange LLC (NYSE):

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), MOC/LOC Tier 1 (a fee of \$0.0004 per share for Market-On-Close orders and a fee of \$0.0007 per share for Limit-On-Close orders), NYSE dQuote Tier 1 charges applicable for Executions at the Close after the first 750,000 ADV of aggregate executions at the close (a reduced fee of \$0.0008 per share for d-Quotes last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 1 for Tape A securities (a fee of \$0.00275 per share for removing liquidity) and Tape B and Tape C securities (a fee of \$0.00285 per share for removing liquidity), and Routing Tier 1 for adding average daily volume in Tapes A, B and C combined that is at least 0.20% of Tapes A, B and C consolidated average daily volume combined (a fee of \$0.0030 per share for orders routed). The venue provided a fee cap of \$30,000 for the month for opening executions, The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at <https://www.nyse.com/markets/nyse/trading-info/fees> Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice

Virtu Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted below Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

UBS Securities LLC (UBSS):
Firm not charged.

Cboe EDGX Exchange, Inc. (EDGX):
Firm subject to reduced internalization fees for adding and removing displayed liquidity (a \$0.00040 reduced fee on internalization), The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report , A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.cboe.com/us/equities/membership/fee_schedule/edgx/ Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice

NYSE Arca, Inc. (ARCA):
Firm qualified for Tier 3 (a rebate of \$0.0025 for adding displayed liquidity in Tape A and Tape C securities and \$0.0022 for adding displayed liquidity in Tape B securities). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report , A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.nyse.com/publicdocs/nyse/markets/nyse-arca/NYSE_Arca_Marketplace_Fees.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice

Two Sigma Securities, LLC (SOHO):
Firm not charged.

Cboe BZX Exchange, Inc. (BATS):
Firm qualified for Add/Remove Volume Tier 2 for having average daily added volume as a percentage of total consolidated volume of at least 0.15% or average added daily volume of at least 15,000,000 (an incremental rebate of \$0.0009 per share for adding displayed liquidity). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.cboe.com/us/equities/membership/fee_schedule/bzx/ Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

April 2021

Options
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
72.72	9.26	19.04	51.64	20.05

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	29.20	33.42	33.66	35.20	7.46	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Global Execution Brokers, LP (GEBB)	28.58	33.33	34.32	34.95	4.54	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Executions, LLC (RSKY)	25.25	33.25	31.79	29.68	3.94	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-2,440.2500	-6.1813
Nasdaq PHLX LLC (XPHO)	7.55	0.00	0.14	0.17	37.13	0.0000	0.0000	68.5526	12.5325	321.5096	26.5272	34,177.8270	23.4952
Dash Financial Technologies LLC (DFIN)	3.75	0.00	0.00	0.00	18.72	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe Exchange, Inc. (CBOE)	1.43	0.00	0.01	0.00	7.14	0.0000	0.0000	23.0175	24.7500	2.9700	24.7500	-18,794.6350	-23.6084
NYSE Arca Options (ARCO)	1.24	0.00	0.01	0.00	6.17	0.0000	0.0000	-22.2975	-49.5500	-6.4415	-49.5500	3,363.8730	11.6882

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Nasdaq Options Market (XNDQ)	1.08	0.00	0.03	0.00	5.34	0.0000	0.0000	-86.7600	-48.2000	-1.4460	-48.2000	-15,597.4240	-41.9342
Cboe BZX Exchange, Inc. (BATO)	0.97	0.00	0.03	0.00	4.81	0.0000	0.0000	-107.2000	-50.3286	-6.5000	-50.0000	-13,320.1500	-54.6759
Nasdaq ISE, LLC (XISX)	0.95	0.00	0.01	0.00	4.75	0.0000	0.0000	-28.1200	-36.0513	-37.7400	-37.0000	318.3562	0.9038

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged Citadel Securities LLC recent reports pursuant to SEC Rule 606(a) are available at www.citadelsecurities.com/rule-605-606-statements

Global Execution Brokers, LP (GEBB):

Firm not charged.

Matrix Executions, LLC (RSKY):

Firm not charged however Firm pays exchange and regulatory fees less exchange rebates where applicable for any orders that are routed by the Wealth Management division and cleared by the Firm following execution Rebates received by Firm may exceed fees paid by Firm Matrix Executions LLC recent reports pursuant to SEC Rule 606(a) are available at <https://www.matrixexecutions.com/rule-606>

Nasdaq PHLX LLC (XPHO):

Firm did not qualify for tiered pricing Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at listingcenter.nasdaq.com/rulebook/phlx/rules/phlx-options-7, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Dash Financial Technologies LLC (DFIN):

Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable Firm is charged \$,05/contract for 0-500,000 contracts \$,04/contract for 500,001-1 million contracts and \$,03/contract for greater than 1 million contracts Firm qualified for the \$,03/contract discounted tier Dash Financial Technologies LLC most recent report pursuant to SEC Rule 606(a) is available at dash-website-static,s3-website-us-east-1,amazonaws.com/static/606.html

Cboe Exchange, Inc. (CBOE):

Firm did not qualify for tiered pricing with respect to customer order flow Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca Options (ARCO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Nasdaq Options Market (XNDQ):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at listingcenter.nasdaq.com/rulebook/nasdaq/rules/nasdaq-options-7, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe BZX Exchange, Inc. (BATO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at markets.cboe.com/us/options/membership/fee_schedule/bzx, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Nasdaq ISE, LLC (XISX):

Firm did not qualify for tiered pricing Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at listingcenter.nasdaq.com/rulebook/ise/rules/ise-options-7, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

May 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
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Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	63.72	4.21	25.20	6.88

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Jane Street Capital, LLC (JNST)	37.50	55.72	45.50	0.22	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	25.09	31.70	32.81	8.60	19.56	-39.9100	-0.0300	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	11.59	0.00	0.95	38.90	25.72	-0.0690	-30.0000	-140.1630	-21.7102	7,592.7000	29.3826	168.9525	2.4392
Virtu Americas LLC (NITE)	6.85	4.67	9.79	8.40	19.64	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	6.24	0.04	0.66	16.40	29.82	-22.3941	-8.8395	-130.6482	-19.0572	2,876.1245	19.0821	166.5970	1.0159
Two Sigma Securities, LLC (SOHO)	4.37	6.46	5.81	0.03	0.01	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGX Exchange, Inc. (EDGX)	2.88	0.00	0.57	11.34	0.01	0.0000	0.0000	-148.2376	-27.4804	1,735.7448	14.7192	-0.7756	-28.0000
NYSE Arca, Inc. (ARCA)	1.90	0.00	0.63	7.42	0.04	0.0000	0.0000	-128.0080	-26.9854	1,694.7565	24.0455	12.2735	20.4388
UBS Securities LLC (UBSS)	1.88	1.41	2.88	2.00	5.20	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX, LLC (MEMX)	1.70	0.00	0.40	6.69	0.00	0.0000	0.0000	-89.2670	-24.4601	1,457.4100	33.3302	-2.3400	-26.0000

Material Aspects:

Jane Street Capital, LLC (JNST):
Firm not charged.

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0,60 percent of the total consolidated volume and removing over 0,80 percent of the total consolidated volume (a rebate of \$0.0029 per share for adding displayed liquidity) (2) Closing Cross Tier B (a fee of \$0.0011 per share for orders participating in the Closing Cross) (3) the rebate provided for adding over 0,03 percent of the total consolidated volume of non- displayed liquidity including midpoint orders for Tape A/B securities (\$0.0010 per share) and Tape C securities (\$0.0005 per share) for adding non- displayed liquidity, (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the executed volume of such orders by 100% or more versus the volume of such executed orders in April 2019 applicable to Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share) for adding displayed liquidity (5) the rebate for achieving QMM Tier 1 incentive (an incremental rebate of \$0.0001 per share for adding displayed liquidity) and (6) a cap of \$35,000 for opening cross charges from Market-On-Open and Limit-On-Open orders, The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at www.nasdaqtrader.com/Trader.aspx?id=PriceListTrading2, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Virtu Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted below Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

New York Stock Exchange LLC (NYSE):

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), MOC/LOC Tier 1 a fee of \$0.0004 per share for Market-On-Close orders and \$0.0007 for Limit-On-Close orders), NYSE dQuote Tier 1 charges applicable for Executions at the Close after the first 750,000 ADV of aggregate executions at the close (a reduced fee of \$0.0008 per share for d-Quotes last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 1 for Tape A securities a fee of \$0.00275 per share for removing liquidity) and for Tape B and Tape C securities (a fee of \$0.00285 per share for removing liquidity), and Routing Tier 1 for adding average daily volume in Tapes A, B and C combined that is at least 0.20% of Tapes A, B and C consolidated average daily volume combined (a fee of \$0.0030 per share for orders routed). The venue provided a fee cap of \$35,000 for the month for opening executions, The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at <https://www.nyse.com/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Two Sigma Securities, LLC (SOHO):
Firm not charged

Cboe EDGX Exchange, Inc. (EDGX):
Firm subject to reduced internalization fees for adding and removing displayed liquidity (a \$0.00040 reduced fee on internalization) and Subdollar Internalization Tier (a 15 bps reduced fee on internalization). The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.cboe.com/us/equities/membership/fee_schedule/edgx/ Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca, Inc. (ARCA):
Firm qualified for Tier 3 (a rebate of \$0.0025 for adding displayed liquidity in Tape A and Tape C securities and \$0.0022 for adding displayed liquidity in Tape B securities). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.nyse.com/publicdocs/nyse/markets/nyse-arca/NYSE_Arca_Marketplace_Fees.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

UBS Securities LLC (UBSS):
Firm not charged

MEMX, LLC (MEMX):
Firm achieved base rate pricing A description of the current fees and rebates offered by this venue is available at <https://info.memxtrading.com/fee-schedule/> Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

May 2021

Non-S&P 500 Stocks
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	51.29	6.21	34.71	7.79

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Jane Street Capital, LLC (JNST)	28.80	51.27	38.55	0.22	0.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	23.53	33.09	33.43	7.61	23.76	0.0000	0.0000	-0.6400	-0.0004	0.0000	0.0000	-3.6690	-0.0055
The Nasdaq Stock Market (NSDQ)	13.94	0.09	1.24	35.11	21.12	-439.6333	-12.0544	-1,412.5884	-27.2276	54,824.0039	25.0449	1,258.4349	2.7641
Virtu Americas LLC (NITE)	7.80	5.18	11.37	7.47	23.64	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	7.29	0.06	0.90	16.79	17.65	-68.8553	-3.9082	-797.9203	-22.6423	15,308.4809	19.1594	1,056.2517	3.2406

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Cboe EDGX Exchange, Inc. (EDGX)	5.35	0.00	1.02	15.23	0.03	0.0000	0.0000	-1,240.3444	-27.0251	6,684.1500	14.7340	-16.2568	-28.0000
Two Sigma Securities, LLC (SOHO)	4.59	7.96	7.76	0.06	0.05	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE Arca, Inc. (ARCA)	4.41	0.01	1.18	10.74	7.78	-13.0232	-29.0891	-1,345.2637	-13.3766	11,471.2052	22.0784	-978.7716	-7.3905
UBS Securities LLC (UBSS)	2.55	2.34	3.83	1.88	5.95	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX, LLC (MEMX)	1.74	0.00	0.72	4.89	0.00	0.0000	0.0000	-902.7276	-25.7143	3,723.8383	32.6220	-1.3000	-26.0000

Material Aspects:

Jane Street Capital, LLC (JNST):
Firm not charged.

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0,60 percent of the total consolidated volume and removing over 0,80 percent of the total consolidated volume (a rebate of \$0.0029 per share for adding displayed liquidity), (2) Closing Cross Tier B (a fee of \$0.0011 per share for orders participating in the Closing Cross), (3) the rebate provided for adding over 0,03 percent of the total consolidated volume of non-displayed liquidity including midpoint orders for Tape A/B securities (\$0.0010 per share) and Tape C securities (\$0.0005 per share) for adding non-displayed liquidity, (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the executed volume of such orders by 100% or more versus the volume of such executed orders in April 2019 applicable to Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share) for adding displayed liquidity, (5) the rebate for achieving Q M M Tier 1 incentive (an incremental rebate of \$0.0001 per share for adding displayed liquidity), and (6) a cap of \$35,000 for opening cross charges from Market-On-Open and Limit-On-Open orders, The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at www.nasdaqtrader.com/Trader.aspx?id=PriceListTrading2, Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Virtu Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted below Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

New York Stock Exchange LLC (NYSE):

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), MOC/LOC Tier 1 a fee of \$0.0004 per share for Market-On-Close orders and \$0.0007 for Limit-On-Close orders), NYSE dQuote Tier 1 charges applicable for Executions at the Close after the first 750,000 ADV of aggregate executions at the close (a reduced fee of \$0.0008 per share for d-Quotes last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 1 for Tape A securities (a fee of \$0.00275 per share for removing liquidity) and for Tape B and Tape C securities (a fee of \$0.00285 per share for removing liquidity), and Routing Tier 1 for adding average daily volume in Tapes A, B and C combined that is at least 0.20% of Tapes A, B and C consolidated average daily volume combined (a fee of \$0.0030 per share for orders routed). The venue provided a fee cap of \$35,000 for the month for opening executions, The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at <https://www.nyse.com/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe EDGX Exchange, Inc. (EDGX):

Firm subject to reduced internalization fees for adding and removing displayed liquidity (a \$0.00040 reduced fee on internalization) and Subdollar Internalization Tier (a 15 bps reduced fee on internalization). The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.cboe.com/us/equities/membership/fee_schedule/edgx/ Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Two Sigma Securities, LLC (SOHO):

Firm not charged.

NYSE Arca, Inc. (ARCA):

Firm qualified for Tier 3 (a rebate of \$0.0025 for adding displayed liquidity in Tape A and Tape C securities and \$0.0022 for adding displayed liquidity in Tape B securities). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.nyse.com/publicdocs/nyse/markets/nyse-arca/NYSE_Arca_Marketplace_Fees.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

UBS Securities LLC (UBSS):

Firm not charged.

MEMX, LLC (MEMX):

Firm achieved base rate pricing. A description of the current fees and rebates offered by this venue is available at <https://info.memxtrading.com/fee-schedule/> Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

May 2021

Options Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
69.95	9.45	13.95	55.06	21.54

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Citadel Securities LLC (CDRG)	28.96	33.81	34.28	35.25	7.07	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Global Execution Brokers, LP (GEBB)	28.69	34.14	34.52	35.77	4.53	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Executions, LLC (RSKY)	23.98	32.05	30.96	28.82	3.56	-437.0700	-0.8504	-1,990.1100	-1.0390	5,394.8200	3.1071	-7,245.8700	-11.0568
Nasdaq PHLX LLC (XPHO)	8.36	0.00	0.06	0.16	38.42	0.0000	0.0000	601.6538	47.7124	749.9638	20.2092	77,884.7506	24.0113
Dash Financial Technologies LLC (DFIN)	4.41	0.00	0.00	0.00	20.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-12,859.7300	-1.7589
Cboe Exchange, Inc. (CBOE)	1.51	0.00	0.03	0.00	7.00	0.0000	0.0000	85.3325	37.5914	0.0000	0.0000	-44,356.3600	-21.0068
NYSE Arca Options (ARCO)	1.16	0.00	0.03	0.00	5.36	0.0000	0.0000	-67.8835	-99.1000	11.7360	24.4500	6,265.4455	23.7145
Nasdaq Options Market (XNDQ)	1.07	0.00	0.06	0.00	4.93	0.0000	0.0000	-217.8640	-48.2000	9.9000	19.8000	-15,619.9900	-28.3043
Cboe BZX Exchange, Inc. (BATO)	1.00	0.00	0.04	0.00	4.65	0.0000	0.0000	-164.9500	-50.7538	0.0000	0.0000	-28,351.1000	-50.5502
Nasdaq ISE, LLC (XISX)	0.86	0.00	0.02	0.00	4.00	0.0000	0.0000	-144.3000	-37.0000	0.0000	0.0000	6,431.3754	9.7784

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged Citadel Securities LLC recent reports pursuant to SEC Rule 606(a) are available at: www.citadelsecurities.com/rule-605-606-statements

Global Execution Brokers, LP (GEBB):

Firm not charged

Matrix Executions, LLC (RSKY):

Firm not charged however Firm pays exchange and regulatory fees less exchange rebates where applicable for any orders that are routed by the Wealth Management division and cleared by the Firm following execution Rebates received by Firm may exceed fees paid by Firm Matrix Executions LLC recent reports pursuant to SEC Rule 606(a) are available at: <https://www.matrixexecutions.com/rule-606>

Nasdaq PHLX LLC (XPHO):

Firm did not qualify for tiered pricing Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: listingcenter.nasdaq.com/rulebook/phlx/rules/phlx-options-7. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Dash Financial Technologies LLC (DFIN):

Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable Firm is charged \$,05/contract for 0-500,000 contracts \$,04/contract for 500,001-1 million contracts and \$,03/contract for greater than 1 million contracts Firm qualified for the \$,03/contract discounted tier Dash Financial Technologies LLC most recent report pursuant to SEC Rule 606(a) is available at: dash-website-static.s3-website-us-east-1.amazonaws.com/static/606.html

Cboe Exchange, Inc. (CBOE):

Firm did not qualify for tiered pricing with respect to customer order flow Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca Options (ARCO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Nasdaq Options Market (XNDQ):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: listingcenter.nasdaq.com/rulebook/nasdaq/rules/nasdaq-options-7. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe BZX Exchange, Inc. (BATO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: markets.cboe.com/us/options/membership/fee_schedule/bzx. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Nasdaq ISE, LLC (XISX):

Firm did not qualify for tiered pricing Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: listingcenter.nasdaq.com/rulebook/ise/rules/ise-options-7. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

June 2021

S&P 500 Stocks Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	62.66	4.09	26.77	6.47

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Jane Street Capital, LLC (JNST)	47.33	71.60	57.48	0.26	0.01	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	15.77	17.65	21.07	8.83	23.01	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	10.95	0.08	1.80	35.11	22.24	-10.2360	-10.1387	-135.9630	-28.3321	6,559.2470	29.3242	218.4260	4.0552
Virtu Americas LLC (NITE)	7.51	5.23	11.14	8.60	22.76	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	6.69	0.02	1.06	17.08	31.91	-14.9302	-3.3364	-161.7945	-27.8284	2,388.9398	18.4055	330.6739	2.2521

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Two Sigma Securities, LLC (SOHO)	3.61	5.42	5.02	0.03	0.02	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGX Exchange, Inc. (EDGX)	2.86	0.00	0.76	10.57	0.02	0.0000	0.0000	-127.2184	-27.3517	1,311.6204	14.7285	-1.9404	-28.0000
MEMX, LLC (MEMX)	1.98	0.00	0.60	7.31	0.00	0.0000	0.0000	-111.1256	-26.3637	1,333.7943	30.2986	-0.5300	-26.5000
NYSE Arca, Inc. (ARCA)	1.86	0.00	0.59	6.88	0.03	0.0000	0.0000	-69.4450	-25.5003	1,401.8550	24.2309	-2.9175	-10.5707
Cboe BZX Exchange, Inc. (BATS)	1.44	0.00	0.48	5.33	0.00	0.0000	0.0000	-55.3440	-29.1009	952.1752	26.1811	-0.3000	-30.0000

Material Aspects:

Jane Street Capital, LLC (JNST):
Firm not charged.

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0,60 percent of the total consolidated volume and removing over 0,80 percent of the total consolidated volume (\$0.0029 per share for adding displayed liquidity), (2) Closing Cross Tier B (a fee of \$0.0011 per share for orders participating in the Closing Cross), (3) the rebate provided for adding over 0,03 percent of the total consolidated volume of non- displayed liquidity including midpoint orders for Tape A/B securities (\$0.0010 per share) and Tape C securities (\$0.0005 per share) for adding non-displayed liquidity, (4) the rebate provided for adding over 1 million shares of midpoint liquidity applicable to Tape A/B securities (\$0.0018 per share) and Tape C securities (\$0.0010 per share) for adding midpoint liquidity, (5) the rebate for achieving Q M M Tier 1 incentive (an incremental rebate of \$0.0001 per share for adding displayed liquidity), and (6) a cap of \$35,000 for opening cross charges from Market-On-Open and Limit-On-Open orders. The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: www.nasdaqtrader.com/Trader.aspx?id=PriceListTrading2 Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Virtu Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Corporate and Investment Bank division except as noted below Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker algorithms

New York Stock Exchange LLC (NYSE):

Firm qualified for Providing Tier 3 (a rebate of \$0.0019 per share for adding displayed liquidity in Tape A securities), MOC/LOC Tier 1 (a fee of \$0.0004 per share for Market-On-Close orders and \$0.0007 per share for Limit-On-Close orders), NYSE dQuote Tier 1 charges applicable for Executions at the Close after the first 750,000 ADV of aggregate executions at the close (a reduced fee of \$0.0008 per share for d-Quotes last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 1 for Tape A securities (a fee of \$0.0028 per share for removing liquidity), Tape B and Tape C securities (a fee of \$0.00285 per share for removing liquidity), and Routing Tier 1 for adding average daily volume in Tapes A, B and C combined that is at least 0.20% of Tapes A, B and C consolidated average daily volume combined (a fee of \$0.0030 per share for orders routed). The Firm achieved the aforementioned tiers based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. The venue provided a fee cap of \$35,000 for month for opening executions A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: <https://www.nyse.com/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Two Sigma Securities, LLC (SOHO):

Firm not charged.

Cboe EDGX Exchange, Inc. (EDGX):

Firm subject to reduced internalization fees for adding and removing displayed liquidity (a \$0.00040 reduced fee on internalization) and Subdollar Internalization Tier (a 15 bps reduced fee on internalization). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: https://www.cboe.com/us/equities/membership/fee_schedule/edgx/ Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

MEMX, LLC (MEMX):

Firm did not qualify for tiered pricing. A description of the current fees and rebates offered by this venue is available at: memx.us10.list-manage.com/track/click?u=c0be7e7fe905293c01c0f1961&id=0865731c89&e=393c1050cd. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca, Inc. (ARCA):

Firm qualified for Tier 3 (a rebate of \$0.0025 for adding displayed liquidity in Tape A and Tape C securities and \$0.0022 for adding displayed liquidity in Tape B securities). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at https://www.nyse.com/publicdocs/nyse/markets/nyse-arca/NYSE_Arca_Marketplace_Fees.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe BZX Exchange, Inc. (BATS):

Firm qualified for Add/Remove Volume Tier 2 for having average daily added volume as a percentage of total consolidated volume of at least 0.15% or average added daily volume of at least 15,000,000 (an incremental rebate of \$0.0009 per share for adding displayed liquidity). The Firm achieved the aforementioned tier based on its aggregated order flow for the month, i.e., not limited to the held, non-directed order flow that is the subject of this report. A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: https://www.cboe.com/us/equities/membership/fee_schedule/bzx/ Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice

June 2021

Non-S&P 500 Stocks
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	47.63	6.05	37.97	8.34

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
Jane Street Capital, LLC (JNST)	35.09	66.82	51.62	0.27	0.03	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	16.22	19.93	24.06	7.77	27.83	0.0000	0.0000	-0.0500	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	15.44	0.23	1.24	35.53	21.36	-861.5459	-11.2463	-1,418.7422	-25.2285	83,134.1683	26.9520	2,596.8207	4.6689
Virtu Americas LLC (NITE)	8.99	6.14	13.43	7.66	28.16	0.0000	0.0000	-54.5620	-0.0286	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	7.59	0.35	1.00	15.91	15.89	-223.2596	-4.0791	-1,256.5317	-23.6990	19,681.5500	17.9686	1,681.1515	4.9699
Cboe EDGX Exchange, Inc. (EDGX)	5.80	0.00	0.77	15.15	0.03	0.0000	0.0000	-1,270.3260	-27.3228	7,909.0251	15.0247	-52.8444	-28.0000
NYSE Arca, Inc. (ARCA)	4.14	0.02	0.80	9.48	5.79	-11.9044	-29.1989	-932.5291	-22.6230	7,794.0106	22.2899	-805.6823	-8.0444
Two Sigma Securities, LLC (SOHO)	3.49	6.50	6.09	0.05	0.07	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX, LLC (MEMX)	1.79	0.00	0.54	4.63	0.00	0.0000	0.0000	-1,184.2295	-26.3014	4,045.9506	30.3146	-26.3411	-26.5001
Cboe BZX Exchange, Inc. (BATS)	1.45	0.01	0.45	3.55	0.84	-0.0620	-28.1818	-414.1217	-27.9857	2,765.1383	24.2794	-90.4119	-5.1847

Material Aspects:

Jane Street Capital, LLC (JNST):
Firm not charged.

Citadel Securities LLC (CDRG):

[illegible]

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Global Execution Brokers, LP (GEBB)	28.72	33.30	33.87	35.15	4.65	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Executions, LLC (RSKY)	25.42	33.31	31.61	29.96	4.09	-1,100.8100	-1.4738	-1,048.5600	-0.3001	12,127.4000	4.9963	-5,499.6100	-7.5533
Nasdaq PHLX LLC (XPHO)	7.29	0.00	0.08	0.19	36.32	0.0000	0.0000	161.3366	30.6142	765.9718	21.7544	81,161.9760	24.0802
Dash Financial Technologies LLC (DFIN)	3.76	0.00	0.00	0.00	19.03	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-16,009.8000	-2.8010
Cboe Exchange, Inc. (CBOE)	1.45	0.00	0.02	0.00	7.32	0.0000	0.0000	51.9500	23.6136	0.2475	24.7500	-51,735.0100	-24.1315
NYSE Arca Options (ARCO)	1.24	0.00	0.02	0.00	6.26	0.0000	0.0000	-94.1450	-49.5500	0.0000	0.0000	15,311.9055	23.7434
Nasdaq Options Market (XNDQ)	1.22	0.00	0.04	0.00	6.16	0.0000	0.0000	-134.4780	-48.2000	-0.4820	-48.2000	-16,348.2280	-27.6573
Cboe BZX Exchange, Inc. (BATO)	1.05	0.00	0.04	0.00	5.29	0.0000	0.0000	-262.7000	-50.1336	-0.5000	-50.0000	-32,385.0000	-52.3123
NYSE American Options (AMXO)	0.74	0.00	0.02	0.00	3.71	0.0000	0.0000	32.7630	24.4500	10.0245	24.4500	4,566.9345	11.6792

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged Citadel Securities LLC recent reports pursuant to SEC Rule 606(a) are available at: www.citadelsecurities.com/rule-605-606-statements

Global Execution Brokers, LP (GEBB):

Firm not charged

Matrix Executions, LLC (RSKY):

Firm not charged however Firm pays exchange and regulatory fees less exchange rebates where applicable for any orders that are routed by the Wealth Management division and cleared by the Firm following execution Rebates received by Firm may exceed fees paid by Firm Matrix Executions LLC recent reports pursuant to SEC Rule 606(a) are available at: <https://www.matrixexecutions.com/rule-606>

Nasdaq PHLX LLC (XPHO):

Firm did not qualify for tiered pricing Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: listingcenter.nasdaq.com/rulebook/phlx/rules/phlx-options-7. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Dash Financial Technologies LLC (DFIN):

Firm charged commission plus exchange regulatory market data and clearing fees less exchange rebates where applicable Firm is charged \$.05/contract for 0-500,000 contracts \$.04/contract for 500,001-1 million contracts and \$.03/contract for greater than 1 million contracts Firm qualified for the \$.03/contract discounted tier Dash Financial Technologies LLC most recent report pursuant to SEC Rule 606(a) is available at: dash-website-static.s3-website-us-east-1.amazonaws.com/static/606.html

Cboe Exchange, Inc. (CBOE):

Firm did not qualify for tiered pricing with respect to customer order flow Firm received marketing fees from preferenced market makers pursuant to marketing fee program sponsored by exchange A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca Options (ARCO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Nasdaq Options Market (XNDQ):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: listingcenter.nasdaq.com/rulebook/nasdaq/rules/nasdaq-options-7. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe BZX Exchange, Inc. (BATO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: markets.cboe.com/us/options/membership/fee_schedule/bzx. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE American Options (AMXO):

Firm did not qualify for tiered pricing A description of the current fees and rebates offered by this venue including the pricing tiers offered and the pricing for each tier is available at: www.nyse.com/publicdocs/nyse/markets/american-options/NYSE_American_Options_Fee_Schedule.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.