

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

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3rd Quarter, 2021

July 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	63.33	4.14	25.95	6.58

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)	54.00	78.07	68.00	4.23	9.76	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	11.05	0.00	0.45	36.29	24.29	-0.0120	-30.0000	-90.6060	-17.2281	6,288.7550	29.3007	13.6320	0.2406
Citadel Securities LLC (CDRG)	10.64	11.07	15.05	6.99	18.21	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC (NITE)	6.97	5.48	10.25	7.08	18.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	6.15	0.03	0.39	16.29	28.80	-4.8550	-0.9810	-79.7324	-25.3965	2,515.3957	19.3010	284.3306	2.1695
Two Sigma Securities, LLC (SOHO)	3.58	5.35	4.43	0.03	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Cboe EDGX Exchange, Inc. (EDGX)	2.73	0.00	0.42	10.47	0.03	0.0000	0.0000	-175.8580	-28.5003	1,205.8940	15.6295	-5.3326	-28.5013
MEMX, LLC (MEMX)	1.75	0.00	0.39	6.68	0.00	0.0000	0.0000	-141.0625	-26.5001	946.9698	30.3945	0.0000	0.0000
NYSE Arca, Inc. (ARCA)	1.67	0.00	0.34	6.36	0.08	0.0000	0.0000	-72.3705	-29.8300	1,053.7415	23.9663	0.9760	7.7769
Cboe BZX Exchange, Inc. (BATS)	1.46	0.00	0.28	5.58	0.01	-0.5100	-30.0000	-59.7390	-30.0000	1,031.7983	25.3569	0.1269	8.2403

Material Aspects:

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

The Nasdaq Stock Market (NSDQ):
Firm qualified for (1) the rebate provided for adding over 0.60% of the total consolidated volume and removing over 0.80% 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% 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), (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the volume of such orders by 10% or more versus the volume of such orders in April 2019 for Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share), (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: <http://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.

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 below. Firm charged a fee of \$0.0005 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's algorithms.

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 a fee of \$0.0010 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's 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 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 \$0.0028 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 \$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/publicdocs/nyse/markets/nyse/NYSE_Price_List.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 EDGX Exchange, Inc. (EDGX):
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.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: <https://info.memxtrading.com/fee-schedule/>. 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 daily added 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.

July 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	51.12	6.16	34.84	7.87

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)	44.12	74.66	62.58	3.52	10.83	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	14.65	0.26	0.98	36.79	21.00	-1,254.5658	-10.9368	-776.8401	-23.4860	63,802.4448	26.3248	969.7357	2.0092
Citadel Securities LLC (CDRG)	11.38	12.40	16.63	6.56	22.05	-1.5550	-0.0004	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC (NITE)	8.09	6.58	12.05	6.49	21.89	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	6.85	0.12	0.53	15.82	15.81	-59.4280	-0.7969	-648.9865	-14.3381	18,787.6303	18.6484	1,099.1634	3.3105
Cboe EDGX Exchange, Inc. (EDGX)	4.60	0.00	0.48	13.11	0.05	0.0000	0.0000	-590.1684	-27.9035	5,522.7762	15.3911	-20.5943	-28.5003
NYSE Arca, Inc. (ARCA)	3.64	0.01	0.49	8.73	7.15	-9.5861	-29.1814	-544.5874	-18.8239	5,976.7491	21.6185	-928.0812	-10.2529
Two Sigma Securities, LLC (SOHO)	3.42	5.97	5.54	0.05	0.06	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX, LLC (MEMX)	1.79	0.00	0.38	5.07	0.01	0.0000	0.0000	-619.6952	-26.4948	3,244.6184	30.2636	-17.9617	-26.5000
Cboe BZX Exchange, Inc. (BATS)	1.46	0.00	0.34	3.86	1.15	-0.3510	-30.0000	-265.1670	-26.3073	2,258.0564	24.9937	-38.0508	-1.9754

Material Aspects:

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

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0.60% of the total consolidated volume and removing over 0.80% 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% 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), (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the volume of such orders by 10% or more versus the volume of such orders in April 2019 for Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share), (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: <http://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.

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 below. Firm charged a fee of \$0.0005 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's algorithms.

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 a fee of \$0.0010 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's 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 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 \$0.0028 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 \$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/publicdocs/nyse/markets/nyse/NYSE_Price_List.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe EDGX Exchange, Inc. (EDGX):

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.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.

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: <https://info.memxtrading.com/fee-schedule/>. 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 daily added 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.

July 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
67.31	10.31	15.36	52.13	22.20

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)	26.63	31.32	32.56	32.50	6.40	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Global Execution Brokers, LP (GEBB)	26.42	30.76	32.32	33.24	4.38	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Executions, LLC (RSKY)	21.91	29.68	28.51	26.36	3.29	-2,810.6800	-4.5693	-8,061.6600	-3.6253	7,524.6500	4.1345	-3,527.2100	-5.8027
Dash Financial Technologies LLC (DFIN)	11.80	8.24	6.51	7.62	26.91	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-15,382.2000	-2.9818
Nasdaq PHLX LLC (XPHO)	8.26	0.00	0.04	0.28	36.59	0.0000	0.0000	225.1408	42.8024	634.0932	19.7907	83,560.6242	23.6700
Cboe Exchange, Inc. (CBOE)	1.68	0.00	0.01	0.00	7.56	0.0000	0.0000	13.3650	24.7500	0.0000	0.0000	-58,920.0525	-24.9390
Nasdaq Options Market (XNDQ)	0.93	0.00	0.02	0.00	4.19	0.0000	0.0000	-118.5720	-48.2000	6.9300	19.8000	-19,371.0380	-26.9701
NYSE Arca Options (ARCO)	0.92	0.00	0.01	0.00	4.13	0.0000	0.0000	-40.6310	-49.5500	-0.8555	-85.5500	1,461.4270	2.8619

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 BZX Exchange, Inc. (BATO)	0.75	0.00	0.01	0.00	3.37	0.0000	0.0000	-44.5000	-50.0000	-3.5000	-50.0000	-31,984.1000	-49.8910
Nasdaq ISE, LLC (XISX)	0.70	0.00	0.01	0.00	3.18	0.0000	0.0000	-28.1200	-37.0000	0.0000	0.0000	-6,251.3646	-9.6845

Material Aspects:

Citadel Securities LLC (CDRG):
Firm not charged. Citadel Securities LLCs recent reports pursuant to SEC Rule 606(a) are available at: <https://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, LLCs recent reports pursuant to SEC Rule 606(a) are available at: <https://www.matrixexecutions.com/rule-606>.

Dash Financial Technologies LLC (DFIN):
Firm not charged for orders routed by the Wealth Management or 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 orders routed by the Corporate and Investment Bank, 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 LLCs most recent report pursuant to SEC Rule 606(a) is available at: <http://dash-website-static.s3-website-us-east-1.amazonaws.com/static/606.html>.

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: <https://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.

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: https://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.

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: <https://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.

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/markets/arca-options/trading-info#fees>. 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: https://www.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: <https://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.

August 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	64.42	4.21	25.05	6.31

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)	56.33	78.76	68.66	6.75	15.57	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	10.64	0.00	0.47	36.54	23.37	-1.7400	-30.0000	-107.1930	-26.8620	5,638.5540	29.2623	39.8040	0.7482
Citadel Securities LLC (CDRG)	9.61	9.96	14.11	6.45	15.62	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC (NITE)	6.72	5.73	10.12	6.46	15.65	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	5.81	0.02	0.57	15.55	29.75	-4.8644	-1.8338	-140.2976	-21.0654	1,934.7010	18.8434	145.6790	1.3461
Two Sigma Securities, LLC (SOHO)	3.78	5.53	4.84	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)	2.46	0.00	0.32	9.78	0.00	0.0000	0.0000	-92.7870	-26.8217	1,003.4907	15.6861	-0.2280	-28.5000
NYSE Arca, Inc. (ARCA)	1.70	0.00	0.31	6.74	0.03	0.0000	0.0000	-64.4320	-27.9604	938.6331	23.9587	-0.9690	-30.0000
MEMX, LLC (MEMX)	1.60	0.00	0.34	6.33	0.00	0.0000	0.0000	-63.6052	-26.9983	917.4636	30.6128	0.0000	0.0000
Cboe BZX Exchange, Inc. (BATS)	1.35	0.00	0.26	5.37	0.00	0.0000	0.0000	-31.1030	-27.4253	859.6463	25.0307	-0.0060	-5.0000

Material Aspects:

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

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0.60% of the total consolidated volume and removing over 0.80% 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% 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), (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the volume of such orders by 10% or more versus the volume of such orders in April 2019 for Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share), (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: <http://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.

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 below. Firm charged a fee of \$0.0005 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's algorithms.

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 a fee of \$0.0010 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's 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 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 \$0.0028 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 \$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/publicdocs/nyse/markets/nyse/NYSE_Price_List.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 EDGX Exchange, Inc. (EDGX):
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.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.

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: <https://info.memxtrading.com/fee-schedule/>. 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 daily added 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.

August 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	51.40	6.22	34.85	7.54

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)
Jane Street Capital, LLC (JNST)	48.05	78.76	66.20	5.93	18.14	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	14.69	0.14	0.91	37.10	21.94	-520.7370	-15.4534	-841.9145	-26.8932	57,959.1875	25.9799	1,349.8824	3.5755
Virtu Americas LLC (NITE)	8.12	7.69	13.01	5.69	18.28	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	8.01	7.57	12.35	5.68	18.19	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	6.29	0.03	0.57	14.72	14.71	-29.5932	-3.8053	-386.8815	-25.3918	14,610.7175	18.5711	918.9270	3.5820

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)	4.44	0.00	0.54	12.63	0.03	0.0000	0.0000	-485.4948	-28.3444	5,158.8193	15.3360	-2.6934	-28.5016
NYSE Arca, Inc. (ARCA)	3.64	0.01	0.55	8.73	7.37	-22.4094	-29.1410	-301.5209	-12.5918	6,946.2476	22.0579	-811.1016	-10.7374
Two Sigma Securities, LLC (SOHO)	3.32	5.80	5.12	0.05	0.07	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX, LLC (MEMX)	1.90	0.00	0.40	5.39	0.00	0.0000	0.0000	-441.8992	-28.0190	3,548.2492	30.1166	0.0000	0.0000
Cboe BZX Exchange, Inc. (BATS)	1.54	0.00	0.35	4.08	1.27	-0.6360	-30.0000	-311.6880	-30.0000	2,292.0661	25.0855	-31.2213	-2.0076

Material Aspects:

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

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0.60% of the total consolidated volume and removing over 0.80% 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% 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), (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the volume of such orders by 10% or more versus the volume of such orders in April 2019 for Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share), (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: <http://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 a fee of \$0.0010 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's algorithms.

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 below. Firm charged a fee of \$0.0005 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's 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 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 \$0.0028 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 \$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/publicdocs/nyse/markets/nyse/NYSE_Price_List.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe EDGX Exchange, Inc. (EDGX):

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.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.

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: <https://info.memxtrading.com/fee-schedule/>. 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 daily added 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.

August 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
67.79	10.09	14.93	53.44	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)
Dash Financial Technologies LLC (DFIN)	24.49	24.97	21.67	22.73	30.30	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-18,139.2300	-2.9539
Citadel Securities LLC (CDRG)	22.34	25.06	27.00	27.32	5.51	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Global Execution Brokers, LP (GEBB)	22.06	25.01	26.75	27.56	3.87	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Executions, LLC (RSKY)	18.69	24.96	24.46	22.24	2.97	-2,289.9700	-4.3848	-3,261.9900	-1.7931	18,718.3500	11.3419	1,412.0600	2.5453
Nasdaq PHLX LLC (XPHO)	8.20	0.00	0.04	0.15	37.72	0.0000	0.0000	-188.9706	-31.8669	-813.9932	-27.6305	-106,473.7194	-27.9837
Cboe Exchange, Inc. (CBOE)	1.18	0.00	0.01	0.00	5.51	0.0000	0.0000	51.9750	11.1534	0.0000	0.0000	-39,258.4725	-25.3455
NYSE Arca Options (ARCO)	0.95	0.00	0.02	0.00	4.42	0.0000	0.0000	-55.9875	-53.3214	-0.4955	-49.5500	403.7750	0.9021
Nasdaq Options Market (XNDQ)	0.77	0.00	0.02	0.00	3.58	0.0000	0.0000	-57.0560	-50.4920	-0.4820	-48.2000	-18,293.5280	-29.4440
Nasdaq ISE, LLC (XISX)	0.68	0.00	0.01	0.00	3.14	0.0000	0.0000	-41.8100	-33.4480	0.0000	0.0000	-4,781.7004	-7.5934
Cboe BZX Exchange, Inc. (BATO)	0.64	0.00	0.02	0.00	2.98	0.0000	0.0000	-119.5500	-59.1832	-1.0000	-50.0000	-28,443.5000	-54.1894

Material Aspects:

Dash Financial Technologies LLC (DFIN):

Firm not charged for orders routed by the Wealth Management or 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 orders routed by the Corporate and Investment Bank. 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 LLCs most recent report pursuant to SEC Rule 606(a) is available at: <http://dash-website-static.s3-website-us-east-1.amazonaws.com/static/606.html>.

Citadel Securities LLC (CDRG):

Firm not charged. Citadel Securities LLCs recent reports pursuant to SEC Rule 606(a) are available at: <https://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, LLCs 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 preferred 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: <https://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.

Cboe Exchange, Inc. (CBOE):

Firm did not qualify for tiered pricing with respect to customer order flow. Firm received marketing fees from preferred 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: https://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/markets/arca-options/trading-info#fees>. 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: <https://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.

Nasdaq ISE, LLC (XISX):

Firm did not qualify for tiered pricing. Firm received marketing fees from preferred 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: <https://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.

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: https://www.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.

September 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	64.90	4.20	24.98	5.93

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)	56.40	78.50	65.38	6.76	16.78	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	10.52	0.00	1.65	36.59	22.34	-0.7760	-18.8350	-232.5370	-28.8633	5,269.8770	29.3161	-44.7315	-0.9391
Citadel Securities LLC (CDRG)	9.88	10.25	13.98	6.56	16.93	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Virtu Americas LLC (NITE)	6.70	5.68	9.76	6.55	16.40	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	5.72	0.02	1.45	16.06	27.53	-5.8442	-2.6070	-282.3279	-27.6768	1,771.1386	19.0307	142.3528	1.4682

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)	3.80	5.55	4.58	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)	2.37	0.00	1.04	9.32	0.00	0.0000	0.0000	-260.9524	-28.5004	965.9097	15.6026	0.0000	0.0000
NYSE Arca, Inc. (ARCA)	1.73	0.00	1.00	6.78	0.00	0.0000	0.0000	-115.6320	-29.8059	839.5230	24.1635	0.0000	0.0000
MIAX Pearl Equities (EPRL)	1.51	0.00	0.40	6.00	0.00	0.0000	0.0000	-26.0675	-25.0000	485.4957	31.9239	0.0000	0.0000
Cboe BZX Exchange, Inc. (BATS)	1.37	0.00	0.76	5.35	0.00	0.0000	0.0000	-89.5950	-29.7668	831.6493	26.0843	-0.0035	-5.0000

Material Aspects:

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

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0.60% of the total consolidated volume and removing over 0.80% 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% 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), (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the volume of such orders by 10% or more versus the volume of such orders in April 2019 for Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share), (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: <http://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.

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 below. Firm charged a fee of \$0.0005 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's algorithms.

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 a fee of \$0.0010 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's 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 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 \$0.0028 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 \$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/publicdocs/nyse/markets/nyse/NYSE_Price_List.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 EDGX Exchange, Inc. (EDGX):

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.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.

MIAX Pearl Equities (EPRL):

Firm did not qualify for tiered pricing. A description of the current fees and rebates offered by this venue is available at: <https://www.miaxoptions.com/fees/pearl>. 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 daily added 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.

September 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	52.04	6.46	34.04	7.46

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)	48.84	79.15	64.45	6.09	18.66	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
The Nasdaq Stock Market (NSDQ)	14.07	0.15	1.36	36.36	20.73	-753.5917	-11.1694	-1,684.3871	-28.0473	57,180.8812	24.9804	857.9740	2.1234
Virtu Americas LLC (NITE)	8.38	8.01	13.07	5.77	18.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Citadel Securities LLC (CDRG)	7.59	6.75	11.23	5.73	18.73	-3.7420	-0.0010	-0.8705	-0.0006	0.0000	0.0000	0.0000	0.0000
New York Stock Exchange LLC (NYSE)	6.15	0.09	1.19	14.48	14.69	-110.3450	-3.6378	-1,104.2488	-24.3340	13,111.7335	18.9294	1,000.5845	4.0571
Cboe EDGX Exchange, Inc. (EDGX)	4.20	0.00	1.02	12.15	0.04	0.0000	0.0000	-1,512.2967	-28.2755	4,423.0286	15.3775	-8.4475	-28.5003
NYSE Arca, Inc. (ARCA)	3.92	0.01	0.93	9.75	7.20	-11.9950	-29.2775	-881.6147	-15.3961	7,735.6935	21.7929	-639.7109	-9.2447
Two Sigma Securities, LLC (SOHO)	3.38	5.84	4.95	0.05	0.06	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX, LLC (MEMX)	1.86	0.00	1.04	5.27	0.00	0.0000	0.0000	-1,989.6520	-28.0000	3,296.2654	30.0545	-1.4028	-28.0000
Cboe BZX Exchange, Inc. (BATS)	1.61	0.00	0.76	4.35	1.07	-0.2460	-30.0000	-610.7670	-30.0000	2,137.2826	25.6065	-45.9646	-3.7333

Material Aspects:

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

The Nasdaq Stock Market (NSDQ):

Firm qualified for (1) the rebate provided for adding over 0.60% of the total consolidated volume and removing over 0.80% 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% 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), (4) the rebate provided for executing ADV of at least 1 million shares through midpoint and Midpoint Extended Life Orders and increasing the volume of such orders by 10% or more versus the volume of such orders in April 2019 for Tape A/B securities (\$0.0019 per share) and Tape C securities (\$0.0013 per share), (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: <http://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 a fee of \$0.0010 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's algorithms.

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 below. Firm charged a fee of \$0.0005 per share executed for any orders routed by the Wealth Management division on behalf of its clients for handling by the broker's 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 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 \$0.0028 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 \$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/publicdocs/nyse/markets/nyse/NYSE_Price_List.pdf. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

Cboe EDGX Exchange, Inc. (EDGX):
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.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.

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: <https://info.memxtrading.com/fee-schedule/>. 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 daily added 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.

September 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
65.36	10.58	14.18	52.10	23.14

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)
Dash Financial Technologies LLC (DFIN)	25.34	24.94	21.59	22.80	33.34	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-20,463.6900	-2.8986

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)	22.08	25.15	27.46	27.40	5.50	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Global Execution Brokers, LP (GEBB)	21.64	24.95	27.16	27.30	3.99	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Executions, LLC (RSKY)	18.23	24.96	23.65	22.30	2.68	-3,244.9900	-6.3242	-7,639.7500	-4.4974	17,593.4700	11.5423	-2,045.5600	-3.6812
Nasdaq PHLX LLC (XPHO)	8.34	0.00	0.04	0.20	35.64	0.0000	0.0000	-305.8566	-53.3781	-504.2086	-21.1586	-111,874.9476	-30.3113
Cboe Exchange, Inc. (CBOE)	1.42	0.00	0.01	0.00	6.14	0.0000	0.0000	51.7725	17.7912	0.0000	0.0000	-43,180.8975	-26.7767
NYSE Arca Options (ARCO)	0.91	0.00	0.02	0.00	3.93	0.0000	0.0000	-66.6175	-53.2940	14.6700	24.4500	4,359.2560	10.2450
Nasdaq Options Market (XNDQ)	0.78	0.00	0.02	0.00	3.38	0.0000	0.0000	-158.1980	-49.5918	8.1180	19.8000	-11,685.2000	-19.7482
Cboe BZX Exchange, Inc. (BATO)	0.71	0.00	0.02	0.00	3.06	0.0000	0.0000	-57.2000	-62.1739	-7.5000	-50.0000	-25,837.3500	-55.5033
Nasdaq ISE, LLC (XISX)	0.55	0.00	0.03	0.00	2.34	0.0000	0.0000	-83.8100	-27.7517	344.0000	61.3191	649.1058	1.4764

Material Aspects:

Dash Financial Technologies LLC (DFIN):

Firm not charged for orders routed by the Wealth Management or 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 orders routed by the Corporate and Investment Bank, 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 LLCs most recent report pursuant to SEC Rule 606(a) is available at: <http://dash-website-static.s3-website-us-east-1.amazonaws.com/static/606.html>.

Citadel Securities LLC (CDRG):

Firm not charged. Citadel Securities LLCs recent reports pursuant to SEC Rule 606(a) are available at: <https://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, LLCs 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: <https://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.

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: https://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/markets/arca-options/trading-info#fees>. 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: <https://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: https://www.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: <https://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.