

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

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2nd Quarter, 2024

April 2024

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 |
|---|--|--|--|---|
| 97.45 | 69.63 | 4.43 | 19.73 | 6.21 |

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) | 26.08 | 31.42 | 31.69 | 9.11 | 15.45 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| VIRTU Americas LLC (NITE) | 17.39 | 19.77 | 21.65 | 8.82 | 14.93 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| G1 Execution Services, LLC (ETMM) | 15.95 | 21.61 | 18.81 | 0.22 | 0.45 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| TWO SIGMA SECURITIES, LLC (SOHO) | 12.53 | 16.96 | 15.52 | 0.16 | 0.11 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| The Nasdaq Stock Market (XNAS) | 9.84 | 0.00 | 0.00 | 39.67 | 32.65 | -1.6157 | -32.3140 | 0.1377 | 27.5400 | 7,936.4519 | 26.6497 | 71.6836 | 0.8667 |
| JANE STREET CAPITAL, LLC (JNST) | 8.94 | 8.26 | 12.20 | 8.79 | 14.82 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| New York Stock Exchange LLC (XNYS) | 4.90 | 0.05 | 0.13 | 17.84 | 21.57 | -13.0740 | -2.1786 | 24.4784 | 2.9862 | 3,627.6799 | 19.7829 | 274.7099 | 2.8244 |
| NYSE Arca, Inc. (ARCX) | 1.67 | 0.00 | 0.00 | 8.48 | 0.00 | -0.0032 | -32.0000 | 0.0000 | 0.0000 | 2,017.9149 | 22.5012 | 0.0000 | 0.0000 |
| Cboe EDGX Exchange, Inc. (EDGX) | 1.36 | 0.00 | 0.00 | 6.91 | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,176.8431 | 14.2886 | 0.0000 | 0.0000 |
| Pershing LLC (PPFD) | 1.34 | 1.93 | 0.00 | 0.00 | 0.02 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |

Material Aspects:

Citadel Securities LLC (CDRG):
Firm not charged for orders routed by the Wealth Management division or the Commercial 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 Commercial 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.

G1 Execution Services, LLC (ETMM):
Firm not charged.

TWO SIGMA SECURITIES, LLC (SOHO):
Firm not charged.

The Nasdaq Stock Market (XNAS):
Firm qualified for (1) the rebate provided for adding over 0.35% of the total consolidated volume and removing over 0.75% of the total consolidated volume (\$0.0028 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) for adding non-displayed liquidity, (4) the rebate provided for executing ADV of at least 3 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 June 2021 (\$0.00005 per share) for adding displayed liquidity, (5) the rebate provided for adding greater than 5 million shares of midpoint liquidity and 8 million shares of non-displayed liquidity (\$0.0025 per share for adding midpoint non-displayed liquidity), (6) the rebate for growing midpoint add ADV by 30% or more versus May 2021 midpoint add ADV and adding a minimum of 15 million shares of midpoint liquidity per day (an additional rebate of \$0.0002 per share) and (7) 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.

JANE STREET CAPITAL, LLC (JNST):
Firm not charged.

New York Stock Exchange LLC (XNYS):
Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), Add Tier 2 for Tape C securities (a rebate of \$0.0023 per share), MidPoint Liquidity Tier 3 (a rebate of \$0.0020 per share for adding average daily volume in MPL orders that is at least 0.0075% of Tapes A, B and C consolidated average daily volume combined, excluding any liquidity added by a DMM), Step-up Tier 3 (a rebate of \$0.0005 per share for adding ADV in Non-Displayed Limit Orders and Midpoint Limit Orders in Tapes A, B and C securities consolidated average daily volume combined, excluding any liquidity added by a DMM, that is at least 0.02% and less than 0.04% of NYSE consolidated average daily volume over the firm's May 2020 adding liquidity in Non-Displayed Limit Orders and MPL Orders taken as a percentage of NYSE CADV, MOC/LOC Tier 1 (a fee of \$0.0007 per share for Market-On-Close and Limit-On-Close orders), NYSE d-Order 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-Orders last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 3 for Tape A securities (a fee of \$0.0029 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/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca, Inc. (ARCX):
Firm qualified for Tier 4 for adding .20% of consolidated ADV (a rebate of \$0.0025 for Tape A and Tape C securities and \$0.0022 for Tape B securities for adding displayed liquidity) and Limit Non-Display Order Step Up Tier 4 for increasing ADV by .02% of limit non-displayed and mid-point liquidity orders combined over July 2020 (a rebate of \$0.0004 per share for adding non-displayed liquidity). 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-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 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://markets.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.

Pershing LLC (PPFD):
Firm not charged.

April 2024

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 |
|---|--|--|--|---|
| 99.84 | 69.54 | 5.79 | 18.08 | 6.60 |

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) | 25.10 | 29.66 | 33.19 | 8.72 | 14.18 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| G1 Execution Services, LLC (ETMM) | 22.85 | 30.81 | 24.14 | 0.24 | 0.36 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| JANE STREET CAPITAL, LLC (JNST) | 17.29 | 19.52 | 21.40 | 8.58 | 14.01 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| VIRTU Americas LLC (NITE) | 17.28 | 19.56 | 20.93 | 8.50 | 14.04 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| The Nasdaq Stock Market (XNAS) | 8.13 | 0.34 | 0.14 | 32.76 | 30.00 | -198.9514 | -11.1050 | -73.6607 | -10.9331 | 39,835.8683 | 23.6622 | 2,735.0248 | 5.5185 |
| New York Stock Exchange LLC (XNYS) | 3.42 | 0.06 | 0.17 | 14.19 | 12.16 | -66.9732 | -2.7400 | 74.1881 | 11.6213 | 11,039.4246 | 18.4602 | 705.1765 | 3.3641 |
| NYSE Arca, Inc. (ARCX) | 2.94 | 0.03 | 0.03 | 11.42 | 12.90 | -44.0218 | -31.8999 | -21.9362 | -29.4090 | 11,091.6838 | 17.8653 | -1,388.6405 | -12.0236 |
| Cboe BZX Exchange, Inc. (BATS) | 1.32 | 0.01 | 0.00 | 6.40 | 2.35 | -0.5895 | -26.5541 | -1.5114 | -12.9623 | 6,674.6683 | 19.6262 | -121.5809 | -5.3524 |
| Cboe EDGX Exchange, Inc. (EDGX) | 1.15 | 0.01 | 0.00 | 6.30 | 0.00 | -36.2384 | -28.5028 | -0.0057 | -14.2500 | 5,430.4325 | 12.7298 | 0.0000 | 0.0000 |
| MEMX LLC EQUITIES (MEMX) | 0.52 | 0.00 | 0.00 | 2.89 | 0.00 | -1.4759 | -23.6902 | -9.5293 | -23.8232 | 2,255.3628 | 12.8066 | 0.0000 | 0.0000 |

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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.

G1 Execution Services, LLC (ETMM):

Firm not charged.

JANE STREET CAPITAL, LLC (JNST):

Firm not charged.

VIRTU Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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.

The Nasdaq Stock Market (XNAS):

Firm qualified for (1) the rebate provided for adding over 0.35% of the total consolidated volume and removing over 0.75% of the total consolidated volume (\$0.0028 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) for adding non-displayed liquidity, (4) the rebate provided for executing ADV of at least 3 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 June 2021 (\$0.00005 per share) for adding displayed liquidity, (5) the rebate provided for adding greater than 5 million shares of midpoint liquidity and 8 million shares of non-displayed liquidity (\$0.0025 per share for adding midpoint non-displayed liquidity), (6) the rebate for growing midpoint add ADV by 30% or more versus May 2021 midpoint add ADV and adding a minimum of 15 million shares of midpoint liquidity per day (an additional rebate of \$0.0002 per share) and (7) 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.

New York Stock Exchange LLC (XNYS):

MEMX LLC EQUITIES (MEMX):
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://info.memxtrading.com/equities-trading-resources/us-equities-fee-schedule/>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

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| 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) | 4.36 | 6.39 | 9.74 | 10.85 | 0.55 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Cboe Exchange, Inc. (XCBO) | 4.20 | 0.00 | 0.00 | 0.00 | 7.19 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -91,557.2972 | -38.9824 |
| Nasdaq Options Market (XNDQ) | 1.38 | 0.00 | 0.00 | 0.00 | 2.36 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -67,835.6582 | -65.1947 |
| BOX OPTIONS EXCHANGE (XBOX) | 1.11 | 0.00 | 0.00 | 0.00 | 1.89 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 6,558.5666 | 5.5268 |
| Cboe BZX Exchange, Inc. (BATO) | 0.92 | 0.00 | 0.00 | 0.00 | 1.58 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -50,678.0398 | -45.3085 |
| NYSE Arca Options (ARCO) | 0.89 | 0.00 | 0.00 | 0.00 | 1.52 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -44,001.5784 | -26.9423 |

Material Aspects:

Dash Financial Technologies LLC (DFIN):

Firm not charged for orders routed by the Wealth Management or Commercial and Investment Bank division and cleared by Dash Financial Technologies LLC. However, Firm charged commission plus exchange, regulatory, market data, and clearing fees, less exchange rebates where applicable, for orders routed by the Commercial and Investment Bank and cleared by the Firm following execution, 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's 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 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.

Citadel Securities LLC (CDRG):

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

Wolverine Execution Services, LLC (WEXX):

Firm not charged. Wolverine Execution Services, LLC's recent reports pursuant to SEC Rule 606(a) are available at: <https://www.tradewex.com/Home/Rule606>.

GLOBAL EXECUTION BROKERS, LP (GEBB):

Firm not charged.

Cboe Exchange, Inc. (XCBO):

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.

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.

BOX OPTIONS EXCHANGE (XBOX):

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://boxexchange.com/assets/BOX-Fee-Schedule-as-of-July-3-2023.pdf>. 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://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 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.

May 2024

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 |
|---|--|--|--|---|
| 97.20 | 68.91 | 4.30 | 20.52 | 6.26 |

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) | 25.84 | 31.09 | 31.75 | 9.72 | 16.40 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| VIRTU Americas LLC (NITE) | 17.73 | 20.09 | 21.93 | 9.54 | 15.74 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| G1 Execution Services, LLC (ETMM) | 14.95 | 20.43 | 18.29 | 0.21 | 0.67 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| TWO SIGMA SECURITIES, LLC (SOHO) | 11.62 | 15.89 | 14.65 | 0.15 | 0.15 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| JANE STREET CAPITAL, LLC (JNST) | 10.01 | 9.47 | 13.26 | 9.47 | 15.40 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| The Nasdaq Stock Market (XNAS) | 9.66 | 0.00 | 0.00 | 38.14 | 29.63 | -0.0091 | -45.5000 | 0.0000 | 0.0000 | 7,184.9241 | 25.9748 | 25.7493 | 0.2904 |
| New York Stock Exchange LLC (XNYS) | 5.11 | 0.04 | 0.12 | 18.03 | 21.93 | -18.9611 | -3.5184 | 8.2393 | 0.7875 | 3,639.5432 | 19.8788 | 181.0103 | 1.5643 |
| Pershing LLC (PPFD) | 2.06 | 2.99 | 0.00 | 0.00 | 0.08 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| NYSE Arca, Inc. (ARCX) | 1.66 | 0.00 | 0.00 | 8.09 | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,928.0640 | 22.6442 | 0.0000 | 0.0000 |
| Cboe EDGX Exchange, Inc. (EDGX) | 1.36 | 0.00 | 0.00 | 6.65 | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 1,071.7090 | 14.2468 | 0.0000 | 0.0000 |

Material Aspects:

Citadel Securities LLC (CDRG):
Firm not charged for orders routed by the Wealth Management division or the Commercial 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 Commercial 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.

G1 Execution Services, LLC (ETMM):
Firm not charged.

TWO SIGMA SECURITIES, LLC (SOHO):
Firm not charged.

JANE STREET CAPITAL, LLC (JNST):

[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) |
|------------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| VIRTU Americas LLC (NITE) | 17.56 | 19.98 | 21.34 | 9.34 | 15.87 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| The Nasdaq Stock Market (XNAS) | 8.33 | 0.27 | 0.26 | 31.15 | 24.25 | -897.1329 | -10.7905 | -123.6387 | -7.6245 | 46,370.8005 | 17.0408 | 1,174.2439 | 1.4848 |
| New York Stock Exchange LLC (XNYS) | 4.87 | 0.60 | 1.02 | 16.29 | 14.75 | -539.5714 | -3.7259 | -11.7564 | -0.5199 | 14,957.2927 | 16.8229 | 1,255.5453 | 4.5822 |
| NYSE Arca, Inc. (ARCX) | 2.72 | 0.01 | 0.05 | 9.76 | 9.85 | -41.1554 | -22.6714 | -32.3393 | -26.4946 | 12,655.5717 | 14.4345 | -1,110.9577 | -11.5704 |
| Cboe BZX Exchange, Inc. (BATS) | 1.45 | 0.00 | 0.00 | 5.79 | 3.48 | -10.4380 | -24.3537 | -0.2808 | -5.3486 | 6,677.5672 | 13.7742 | -110.7057 | -4.4161 |
| Cboe EDGX Exchange, Inc. (EDGX) | 1.24 | 0.00 | 0.00 | 5.92 | 0.00 | -23.5257 | -14.9979 | -0.0015 | -15.0000 | 5,422.5784 | 9.5472 | 0.0000 | 0.0000 |
| MEMX LLC EQUITIES (MEMX) | 0.58 | 0.00 | 0.00 | 2.78 | 0.00 | -2.5796 | -5.2378 | -0.3893 | -19.3682 | 3,084.3258 | 9.6775 | 0.0000 | 0.0000 |

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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.

G1 Execution Services, LLC (ETMM):

Firm not charged.

JANE STREET CAPITAL, LLC (JNST):

Firm not charged.

VIRTU Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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.

The Nasdaq Stock Market (XNAS):

Firm qualified for (1) the rebate provided for adding over 0.35% of the total consolidated volume and removing over 0.75% of the total consolidated volume (\$0.0028 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) for adding non-displayed liquidity, (4) the rebate provided for executing ADV of at least 3 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 June 2021 (\$0.00005 per share) for adding displayed liquidity, (5) the rebate provided for adding greater than 5 million shares of midpoint liquidity and 8 million shares of non-displayed liquidity (\$0.0025 per share for adding midpoint non-displayed liquidity), (6) the rebate for growing midpoint add ADV by 30% or more versus May 2021 midpoint add ADV and adding a minimum of 15 million shares of midpoint liquidity per day (an additional rebate of \$0.0002 per share) and (7) 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.

New York Stock Exchange LLC (XNYS):

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), MidPoint Liquidity Tier 5 (a rebate of \$0.0020 per share for adding average daily volume in MPL orders that is at least 0.0075% of Tapes A, B and C consolidated average daily volume combined, excluding any liquidity added by a DMM), Step-up Tier 3 (a rebate of \$0.0005 per share for adding ADV in Non-Displayed Limit Orders and Midpoint Limit Orders in Tapes A, B and C securities consolidated average daily volume combined, excluding any liquidity added by a DMM, that is at least 0.02% and less than 0.04% of NYSE consolidated average daily volume over the firm's May 2020 adding liquidity in Non-Displayed Limit Orders and MPL Orders taken as a percentage of NYSE CADV), MOC/LOC Tier 1 (a fee of \$0.0007 per share for Market-On-Close and Limit-On-Close orders), NYSE d-Order 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-Orders last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 3 for Tape A securities (a fee of \$0.0029 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/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca, Inc. (ARCX):

Firm qualified for Tier 4 for adding .20% of consolidated ADV (a rebate of \$0.0025 for Tape A and Tape C securities and \$0.0022 for Tape B securities for adding displayed liquidity) and Limit Non-Display Order Step Up Tier 4 for increasing ADV by .02% of limit non-displayed and mid-point liquidity orders combined over July 2020 (a rebate of \$0.0004 per share for adding non-displayed liquidity). 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-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 0.20% or average daily added volume of at least 23,000,000 (an incremental rebate of \$0.0007 per share for adding displayed liquidity) and Non-Displayed Add Volume Tier 1 for having average daily added volume equal to or greater than 0.06% of the total consolidated volume in the form of Non-Displayed orders that yield certain hidden order related fee codes (incremental rebates of \$0.0010 per share for adding hidden 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://markets.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

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://markets.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 EQUITIES (MEMX):
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://info.memxtrading.com/equities-trading-resources/us-equities-fee-schedule/>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

May 2024

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 |
|---|--|--|--|---|
| 98.20 | 7.93 | 8.97 | 25.57 | 57.54 |

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) | 36.84 | 35.82 | 32.32 | 34.24 | 38.75 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Nasdaq PHLX LLC (XPHO) | 25.97 | 0.00 | 0.00 | 0.00 | 45.18 | 0.0000 | 0.0000 | -0.0340 | -0.3400 | 0.0000 | 0.0000 | -22,465.4079 | -3.3441 |
| Citadel Securities LLC (CDRG) | 16.51 | 38.03 | 37.55 | 36.44 | 1.42 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Wolverine Execution Services, LLC (WEXX) | 8.30 | 19.43 | 19.92 | 18.24 | 0.53 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| GLOBAL EXECUTION BROKERS, LP (GEBB) | 4.61 | 6.72 | 10.21 | 11.08 | 0.58 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Cboe Exchange, Inc. (XCBO) | 2.84 | 0.00 | 0.00 | 0.00 | 4.94 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -91,919.8500 | -39.0653 |
| MEMX LLC OPTIONS (MXOP) | 1.71 | 0.00 | 0.00 | 0.00 | 2.98 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Nasdaq Options Market (XNDQ) | 1.39 | 0.00 | 0.00 | 0.00 | 2.42 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -102,727.1226 | -83.8566 |

| 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) |
|---------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| BOX OPTIONS EXCHANGE (XBOX) | 1.00 | 0.00 | 0.00 | 0.00 | 1.75 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 14,227.0210 | 11.3453 |
| NYSE Arca Options (ARCO) | 0.83 | 0.00 | 0.00 | 0.00 | 1.45 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -51,043.2141 | -32.9962 |

Material Aspects:

Dash Financial Technologies LLC (DFIN):
Firm not charged for orders routed by the Wealth Management or Commercial and Investment Bank division and cleared by Dash Financial Technologies LLC. However, Firm charged commission plus exchange, regulatory, market data, and clearing fees, less exchange rebates where applicable, for orders routed by the Commercial and Investment Bank and cleared by the Firm following execution, 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's 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 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.

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

Wolverine Execution Services, LLC (WEXX):
Firm not charged. Wolverine Execution Services, LLC's recent reports pursuant to SEC Rule 606(a) are available at: <https://www.tradewex.com/Home/Rule606>.

GLOBAL EXECUTION BROKERS, LP (GEBB):
Firm not charged.

Cboe Exchange, Inc. (XCBO):
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.

MEMX LLC OPTIONS (MXOP):
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://info.memxtrading.com/us-options-trading-resources/us-options-fee-schedule/>. 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.

BOX OPTIONS EXCHANGE (XBOX):
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://boxexchange.com/assets/BOX-Fee-Schedule-as-of-July-3-2023.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.

June 2024

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 |
|--|---|---|---|--|
| 97.82 | 66.89 | 4.36 | 22.19 | 6.55 |

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) | 25.85 | 32.37 | 32.15 | 8.12 | 14.92 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| VIRTU Americas LLC (NITE) | 17.36 | 20.40 | 21.96 | 7.99 | 14.93 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| G1 Execution Services, LLC (ETMM) | 14.62 | 20.58 | 17.97 | 0.17 | 0.43 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| TWO SIGMA SECURITIES, LLC (SOHO) | 12.22 | 17.20 | 15.29 | 0.15 | 0.19 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| The Nasdaq Stock Market (XNAS) | 11.19 | 0.00 | 0.01 | 39.64 | 36.79 | -0.8022 | -35.4956 | -3.0829 | -29.7290 | 10,578.8458 | 25.9063 | 310.9492 | 2.3945 |
| JANE STREET CAPITAL, LLC (JNST) | 9.56 | 9.41 | 12.54 | 7.89 | 14.67 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| New York Stock Exchange LLC (XNYS) | 4.64 | 0.04 | 0.08 | 15.44 | 18.06 | -36.3902 | -7.0073 | -1.3959 | -1.1912 | 3,033.6579 | 19.4433 | 24.3525 | 0.3581 |
| NYSE Arca, Inc. (ARCX) | 1.82 | 0.00 | 0.00 | 8.23 | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 2,428.4300 | 22.4647 | 0.0000 | 0.0000 |
| Cboe EDGX Exchange, Inc. (EDGX) | 1.46 | 0.00 | 0.00 | 6.58 | 0.00 | -0.0098 | -32.6667 | 0.0000 | 0.0000 | 1,134.9088 | 13.6267 | 0.0000 | 0.0000 |
| Cboe BZX Exchange, Inc. (BATS) | 1.28 | 0.00 | 0.00 | 5.79 | 0.01 | 0.0000 | 0.0000 | 0.0068 | 22.6667 | 1,794.3780 | 21.6301 | -0.0046 | -5.7500 |

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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 Commercial 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.

G1 Execution Services, LLC (ETMM):

Firm not charged.

TWO SIGMA SECURITIES, LLC (SOHO):

Firm not charged.

The Nasdaq Stock Market (XNAS):

Firm qualified for (1) the rebate provided for adding over 0.35% of the total consolidated volume and removing over 0.75% of the total consolidated volume (\$0.0028 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) for adding non-displayed liquidity, (4) the rebate provided for executing ADV of at least 3 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 June 2021 (\$0.00005 per share) for adding displayed liquidity, (5) the rebate provided for adding greater than 5 million shares of midpoint liquidity and 8 million shares of non-displayed liquidity (\$0.0025 per share for adding midpoint non-displayed liquidity), (6) the rebate for growing midpoint add ADV by 30% or more versus May 2021 midpoint add ADV and adding a minimum of 15 million shares of midpoint liquidity per day (an additional rebate of \$0.0002 per share) and (7) 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.

JANE STREET CAPITAL, LLC (JNST):

Firm not charged.

New York Stock Exchange LLC (XNYS):

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), Add Tier 2 for Tape C securities (a rebate of \$0.0023 per share), MidPoint Liquidity Tier 5 (a rebate of \$0.0020 per share for adding average daily volume in MPL orders that is at least 0.0075% of Tapes A, B and C consolidated average daily volume combined, excluding any liquidity added by a DMM), Step-up Tier 3 (a rebate of \$0.0005 per share for adding ADV in Non-Displayed Limit Orders and Midpoint Limit Orders in Tapes A, B and C securities consolidated average daily volume combined, excluding any liquidity added by a DMM, that is at least 0.02% and less than 0.04% of NYSE consolidated average daily volume over the firm's May 2020 adding liquidity in Non-Displayed Limit Orders and MPL Orders taken as a percentage of NYSE CADV), MOC/LOC Tier 1 (a fee of \$0.0007 per share for Market-On-Close and Limit-On-Close orders), NYSE d-Order 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 \$0.0011 per share for d-Orders last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 3 for Tape A securities (a fee of \$0.0029 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/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca, Inc. (ARCX):
Firm qualified for Tier 4 for adding .20% of consolidated ADV (a rebate of \$0.0025 for Tape A and Tape C securities and \$0.0022 for Tape B securities for adding displayed liquidity) and Limit Non-Display Order Step Up Tier 4 for increasing ADV by .02% of limit non-displayed and mid-point liquidity orders combined over July 2020 (a rebate of \$0.0004 per share for adding non-displayed liquidity). 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-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 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://markets.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.

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 0.20% or average daily added volume of at least 23,000,000 (an incremental rebate of \$0.0007 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://markets.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 2024

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 |
|---|--|--|--|---|
| 99.91 | 69.21 | 6.11 | 18.62 | 6.05 |

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) | 25.32 | 30.14 | 32.88 | 8.58 | 13.83 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| G1 Execution Services, LLC (ETMM) | 21.30 | 28.63 | 23.21 | 0.25 | 0.34 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| VIRTU Americas LLC (NITE) | 17.77 | 20.32 | 21.30 | 8.43 | 13.73 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| JANE STREET CAPITAL, LLC (JNST) | 17.70 | 20.26 | 21.25 | 8.32 | 13.67 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| The Nasdaq Stock Market (XNAS) | 7.86 | 0.27 | 0.27 | 31.62 | 29.46 | -403.2629 | -11.1990 | -36.7914 | -6.7098 | 36,061.7358 | 17.9030 | 1,187.7967 | 2.2228 |
| New York Stock Exchange LLC (XNYS) | 4.45 | 0.32 | 1.04 | 17.54 | 14.81 | -120.8917 | -4.2444 | 33.1121 | 4.4680 | 12,234.9144 | 16.0044 | 729.2552 | 4.0727 |

| 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) |
|---------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| NYSE Arca, Inc. (ARCX) | 2.57 | 0.03 | 0.04 | 10.17 | 10.82 | -23.7808 | -11.9911 | -9.6104 | -23.4457 | 10,584.8514 | 17.0690 | -1,057.7531 | -12.3172 |
| Cboe BZX Exchange, Inc. (BATS) | 1.35 | 0.01 | 0.00 | 6.14 | 3.34 | -0.7553 | -24.6830 | -8.7115 | -29.0190 | 6,278.5875 | 15.0758 | -87.7069 | -5.9514 |
| Cboe EDGX Exchange, Inc. (EDGX) | 1.14 | 0.02 | 0.01 | 6.05 | 0.00 | -2.2504 | -26.4442 | -2.8773 | -22.8902 | 5,209.9388 | 10.3309 | 0.0000 | 0.0000 |
| MEMX LLC EQUITIES (MEMX) | 0.54 | 0.00 | 0.00 | 2.90 | 0.00 | -4.4588 | -17.5474 | -0.0004 | -4.0000 | 2,052.7383 | 10.8556 | 0.0000 | 0.0000 |

Material Aspects:

Citadel Securities LLC (CDRG):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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.

G1 Execution Services, LLC (ETMM):

Firm not charged.

VIRTU Americas LLC (NITE):

Firm not charged for orders routed by the Wealth Management division or the Commercial 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.

JANE STREET CAPITAL, LLC (JNST):

Firm not charged.

The Nasdaq Stock Market (XNAS):

Firm qualified for (1) the rebate provided for adding over 0.35% of the total consolidated volume and removing over 0.75% of the total consolidated volume (\$0.0028 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) for adding non-displayed liquidity, (4) the rebate provided for executing ADV of at least 3 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 June 2021 (\$0.00005 per share) for adding displayed liquidity, (5) the rebate provided for adding greater than 5 million shares of midpoint liquidity and 8 million shares of non-displayed liquidity (\$0.0025 per share for adding midpoint non-displayed liquidity), (6) the rebate for growing midpoint add ADV by 30% or more versus May 2021 midpoint add ADV and adding a minimum of 15 million shares of midpoint liquidity per day (an additional rebate of \$0.0002 per share) and (7) 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.

New York Stock Exchange LLC (XNYS):

Firm qualified for Providing Tier 2 (a rebate of \$0.0020 per share for adding displayed liquidity in Tape A securities), Add Tier 2 for Tape C securities (a rebate of \$0.0023 per share), MidPoint Liquidity Tier 5 (a rebate of \$0.0020 per share for adding average daily volume in MPL orders that is at least 0.0075% of Tapes A, B and C consolidated average daily volume combined, excluding any liquidity added by a DMM), Step-up Tier 3 (a rebate of \$0.0005 per share for adding ADV in Non-Displayed Limit Orders and Midpoint Limit Orders in Tapes A, B and C securities consolidated average daily volume combined, excluding any liquidity added by a DMM, that is at least 0.02% and less than 0.04% of NYSE consolidated average daily volume over the firm's May 2020 adding liquidity in Non-Displayed Limit Orders and MPL Orders taken as a percentage of NYSE CADV), MOC/LOC Tier 1 (a fee of \$0.0007 per share for Market-On-Close and Limit-On-Close orders), NYSE d-Order 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 \$0.0011 per share for d-Orders last modified in the last 3 minutes before the scheduled close of trading), Remove Tier 3 for Tape A securities (a fee of \$0.0029 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/markets/nyse/trading-info/fees>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

NYSE Arca, Inc. (ARCX):

Firm qualified for Tier 4 for adding .20% of consolidated ADV (a rebate of \$0.0025 for Tape A and Tape C securities and \$0.0022 for Tape B securities for adding displayed liquidity) and Limit Non-Display Order Step Up Tier 4 for increasing ADV by .02% of limit non-displayed and mid-point liquidity orders combined over July 2020 (a rebate of \$0.0004 per share for adding non-displayed liquidity). 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-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 0.20% or average daily added volume of at least 23,000,000 (an incremental rebate of \$0.0007 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://markets.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.

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://markets.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 EQUITIES (MEMX):

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://info.memxtrading.com/equities-trading-resources/us-equities-fee-schedule/>. Please note the exchange's publicly available Fees Schedule URL link and applicable rates may change without notice.

June 2024

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 |
|---|--|--|--|---|
| 98.49 | 7.75 | 8.33 | 25.22 | 58.70 |

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) | 35.72 | 39.38 | 35.15 | 37.56 | 34.48 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Nasdaq PHLX LLC (XPHO) | 30.61 | 0.00 | 0.00 | 0.00 | 52.20 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -21,905.8001 | -3.3255 |
| Citadel Securities LLC (CDRG) | 14.96 | 35.18 | 35.29 | 34.17 | 1.15 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Wolverine Execution Services, LLC (WEXX) | 7.81 | 19.16 | 19.53 | 17.58 | 0.45 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| GLOBAL EXECUTION BROKERS, LP (GEBB) | 4.28 | 6.28 | 10.03 | 10.69 | 0.44 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| Cboe Exchange, Inc. (XCBO) | 2.17 | 0.00 | 0.00 | 0.00 | 3.70 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -75,086.6144 | -38.0309 |
| Nasdaq Options Market (XNDQ) | 1.90 | 0.00 | 0.00 | 0.00 | 3.24 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -104,567.6071 | -85.3950 |
| BOX OPTIONS EXCHANGE (XBOX) | 1.01 | 0.00 | 0.00 | 0.00 | 1.72 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 7,908.3177 | 8.0719 |
| NYSE Arca Options (ARCO) | 0.78 | 0.00 | 0.00 | 0.00 | 1.33 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -23,602.4773 | -19.6342 |
| Cboe BZX Exchange, Inc. (BATO) | 0.76 | 0.00 | 0.00 | 0.00 | 1.29 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | -39,237.1451 | -48.8225 |

Material Aspects:

Dash Financial Technologies LLC (DFIN):
Firm not charged for orders routed by the Wealth Management or Commercial and Investment Bank division and cleared by Dash Financial Technologies LLC. However, Firm charged commission plus exchange, regulatory, market data, and clearing fees, less exchange rebates where applicable, for orders routed by the Commercial and Investment Bank and cleared by the Firm following execution, 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's 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.

Citadel Securities LLC (CDRG):

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

Wolverine Execution Services, LLC (WEXX):

Firm not charged. Wolverine Execution Services, LLC's recent reports pursuant to SEC Rule 606(a) are available at: <https://www.tradewex.com/Home/Rule606>.

GLOBAL EXECUTION BROKERS, LP (GEBB):

Firm not charged.

Cboe Exchange, Inc. (XCBO):

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.

BOX OPTIONS EXCHANGE (XBOX):

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://boxexchange.com/assets/BOX-Fee-Schedule-as-of-July-3-2023.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.

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://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.