BMO Capital Markets Corp - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2021

April 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

April 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
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

April 2021

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.00	0.00	0.00	100.00

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)
NYSE AMEX OPTIONS (AMXO)	21.00	0.00	0.00	0.00	21.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE GLOBAL MARKETS INC. (XCBO)	11.84	0.00	0.00	0.00	11.84	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	5,185.8150	6.7207
INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX)	11.57	0.00	0.00	0.00	11.57	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	13,983.7050	10.6208
Philadelphia Stock Exchange (XPHO)	10.47	0.00	0.00	0.00	10.47	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1,306.7600	2.5232
NYSE ARCA OPTIONS (ARCO)	7.04	0.00	0.00	0.00	7.04	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-7,062.3800	-35.3472
CBOE C2 OPTIONS EXCHANGE (C2OX)	6.40	0.00	0.00	0.00	6.40	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	806.1900	14.4168
CBOE BZX U.S. EQUITIES EXCHANGE (BATO)	5.27	0.00	0.00	0.00	5.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-248.4600	-2.2015
CBOE EDGX OPTIONS EXCHANGE (EDGO)	5.27	0.00	0.00	0.00	5.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-356.9950	-0.9898
NASDAQ OPTIONS MARKET (XNDQ)	4.49	0.00	0.00	0.00	4.49	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	6,284.8500	55.1545
BOX OPTIONS EXCHANGE (XBOX)	3.97	0.00	0.00	0.00	3.97	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
ISE GEMINI EXCHANGE (GMNI)	3.22	0.00	0.00	0.00	3.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2,537.1600	51.8423

Material Aspects:

CBOE GLOBAL MARKETS INC. (XCBO):
BMOC routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide BMOC with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that BMOC receives from one or more such market centers may exceed the amount that BMOC is charged. Such payments would constitute payment for order flow. Please be advised that for orders received by BMOC, BMOC receives order flow payments in varying amounts from US option exchanges market makers pursuant to the published marketing fee programs that have been adopted by the exchanges and approved by the SEC. Several option Exchanges have also adopted a maker taker market structure, in which exchange members are charged for orders that take liquidity from the exchange and receive a rebate for orders that provide liquidity to the exchange. The charges imposed or rebates offered by these exchanges affect the total cost of execution. The source and amount of any compensation received by BMOC in connection with any transaction for your account is available upon written request. A description of the fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at capitalmarkets.bmo.com/filer/sharing/1683050102/3117/

INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX):
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CBOE C2 OPTIONS EXCHANGE (C2OX):
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CBOE BZX U.S. EQUITIES EXCHANGE (BATO):
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CBOE EDGX OPTIONS EXCHANGE (EDGO):
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NASDAQ OPTIONS MARKET (XNDQ):
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ISE GEMINI EXCHANGE (GMNI):
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May 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

May 2021

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

May 2021

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.00	0.00	0.00	100.00

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)
NYSE AMEX OPTIONS (AMXO)	21.27	0.00	0.00	0.00	21.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE GLOBAL MARKETS INC. (XCBO)	13.86	0.00	0.00	0.00	13.86	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	7,089.9200	6.0128

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)
Philadelphia Stock Exchange (XPHO)	12.36	0.00	0.00	0.00	12.36	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	3,476.9100	2.8619
INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX)	11.82	0.00	0.00	0.00	11.82	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	16,997.0150	10.3229
CBOE C2 OPTIONS EXCHANGE (C2OX)	7.27	0.00	0.00	0.00	7.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	513.1400	5.1150
CBOE BZX U.S. EQUITIES EXCHANGE (BATO)	6.84	0.00	0.00	0.00	6.84	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-199.9600	-1.1308
NYSE ARCA OPTIONS (ARCO)	6.27	0.00	0.00	0.00	6.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,718.9500	-29.9698
CBOE EDGX OPTIONS EXCHANGE (EDGO)	4.26	0.00	0.00	0.00	4.26	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	147.4950	0.3328
BOX OPTIONS EXCHANGE (XBOX)	3.21	0.00	0.00	0.00	3.21	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NASDAQ OPTIONS MARKET (XNDQ)	2.78	0.00	0.00	0.00	2.78	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2,110.3100	67.0365
ISE GEMINI EXCHANGE (GMNI)	2.27	0.00	0.00	0.00	2.27	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	1,948.1200	58.8912

Material Aspects:

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NASDAQ OPTIONS MARKET (XNDQ):
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ISE GEMINI EXCHANGE (GMNI):
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June 2021

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

June 2021

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

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)

Material Aspects:

June 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
100.00	0.00	0.00	0.00	100.00

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)
NYSE AMEX OPTIONS (AMXO)	66.00	0.00	0.00	0.00	66.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX)	8.70	0.00	0.00	0.00	8.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	31,949.9200	12.4736
CBOE GLOBAL MARKETS INC. (XCBO)	4.00	0.00	0.00	0.00	4.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	8,704.9425	7.7964
CBOE BZX U.S. EQUITIES EXCHANGE (BATO)	3.35	0.00	0.00	0.00	3.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-95.6700	-1.0819
Philadelphia Stock Exchange (XPHO)	2.98	0.00	0.00	0.00	2.98	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2,412.7600	3.2440
NYSE ARCA OPTIONS (ARCO)	2.48	0.00	0.00	0.00	2.48	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-7,012.4100	-35.1570
CBOE EDGX OPTIONS EXCHANGE (EDGO)	1.92	0.00	0.00	0.00	1.92	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2,258.6450	4.1344
ISE GEMINI EXCHANGE (GMNI)	1.85	0.00	0.00	0.00	1.85	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	9,668.8000	49.9525

Material Aspects:

INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX):

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CBOE GLOBAL MARKETS INC. (XCBO):
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CBOE BZX U.S. EQUITIES EXCHANGE (BATO):
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Philadelphia Stock Exchange (XPHO):
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CBOE EDGX OPTIONS EXCHANGE (EDGO):
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