

MLCO.606 - 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 |
|---|--|--|--|---|
| - | - | - | - | - |

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) |
|--|--------------------------------|-------------------------|-----------------------------------|---|------------------------|---|---|--|--|---|---|--|--|
| | | | | | | | | | | | | | |

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 |
|---|--|--|--|---|
| - | - | - | - | - |

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) |
|--|--------------------------------|-------------------------|-----------------------------------|---|------------------------|---|---|--|--|---|---|--|--|
| | | | | | | | | | | | | | |

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 | 0.01 | 4.09 | 95.87 | 0.03 |

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 ARCA OPTIONS | 33.48 | 0.00 | 12.22 | 34.40 | 0.00 | 0.00 | 0.0000 | 186,428.97 | 78.3720 | -39,394.30 | -19.6891 | 0.00 | 0.0000 |
| NASDAQ OPTIONS MARKET | 19.86 | 0.00 | 18.32 | 19.93 | 0.00 | 0.00 | 0.0000 | 196,125.79 | 58.2558 | -109,659.07 | -49.2127 | 0.00 | 0.0000 |
| Cboe C2 Exchange, Inc. | 9.71 | 0.00 | 4.74 | 9.93 | 0.00 | 0.00 | 0.0000 | 64,961.77 | 44.1974 | -20,757.09 | -38.0466 | 0.00 | 0.0000 |
| CBOE BZX OPTIONS EXCHANGE | 7.87 | 0.00 | 12.76 | 7.66 | 0.00 | 0.00 | 0.0000 | 231,090.21 | 62.7306 | 12,947.13 | 34.9724 | 0.00 | 0.0000 |
| INTERNATIONAL SECURITIES EXCHANGE, LLC | 6.49 | 0.00 | 2.54 | 6.66 | 0.00 | 0.00 | 0.0000 | 37,339.50 | 59.1798 | -3,157.06 | -28.7580 | 0.00 | 0.0000 |
| PHILADELPHIA OPTIONS EXCHANGE | 5.56 | 0.00 | 6.24 | 5.54 | 0.09 | 0.00 | 0.0000 | 35,574.61 | 30.5403 | 3,215.28 | 26.8208 | 0.00 | 0.0000 |
| Cboe Exchange, Inc. | 4.19 | 0.00 | 8.18 | 3.99 | 99.91 | 0.00 | 0.0000 | 82,175.99 | 43.0106 | 15,013.81 | 17.6105 | 3,632.76 | 59.3201 |
| NYSE AMEX OPTIONS | 2.86 | 0.00 | 4.09 | 2.81 | 0.00 | 0.00 | 0.0000 | 20,979.53 | 36.0120 | 1,297.44 | 30.4563 | 0.00 | 0.0000 |
| CITADEL SECURITIES LLC | 1.98 | 0.51 | 0.09 | 2.06 | 0.00 | 0.00 | 0.0000 | 0.00 | 0.0000 | 0.00 | 0.0000 | 0.00 | 0.0000 |
| Nasdaq GEMX, LLC | 1.94 | 0.00 | 7.60 | 1.70 | 0.00 | 0.00 | 0.0000 | 124,036.67 | 70.7273 | 1,657.28 | 23.0177 | 0.00 | 0.0000 |

Material Aspects:

NYSE ARCA OPTIONS:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In April BofAS qualified for an additional \$0.02 customer posting rebate in Penny Interval Program symbols. In May BofAS qualified for an additional \$0.05 customer posting rebate in Penny Interval Program symbols. In June, BofAS qualified for an additional \$0.25 customer posting rebate in both Penny Interval Program symbols and Non-Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf.

NASDAQ OPTIONS MARKET:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In April, May and June, BofAS qualified for an additional \$0.30 customer posting rebate in Penny Interval Program symbols and an additional \$0.20 customer posting rebate in non-Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/nasdaq/rules>.

Cboe C2 Exchange, Inc.:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://markets.cboe.com/us/options/membership/fee_schedule/ctwo/

CBOE BZX OPTIONS EXCHANGE:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://markets.cboe.com/us/options/membership/fee_schedule/bato/

INTERNATIONAL SECURITIES EXCHANGE, LLC:
When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/ise/rules>.

PHILADELPHIA OPTIONS EXCHANGE:
When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/phlx/rules>.

Cboe Exchange, Inc.:
When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's SEC approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf

NYSE AMEX OPTIONS:
When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's SEC approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.nyse.com/publicdocs/nyse/markets/american-options/NYSE_American_Options_Fee_Schedule.pdf

Nasdaq GEMX, LLC:
When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In May, BofAS qualified for an additional \$0.15 customer posting rebate in Penny Interval Program symbols, an additional \$0.05 customer posting rebate in non- Penny Interval Program symbols and a \$0.01 reduction in customer take fees in Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/gemx/rules>.

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 |
|--|---|---|---|--|
| - | - | - | - | - |

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 Marketable Limit Orders(USD) | Net Payment Paid/Received for Marketable Limit Orders(USD) | Net Payment Paid/Received for Marketable Limit Orders(USD) | Net Payment Paid/Received for Non-Marketable Limit Orders(USD) | Net Payment Paid/Received for Non-Marketable Limit Orders(USD) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/Received for Other Orders(USD) |
|---------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|--|--|--|--|--|---|---|
| | | | | | | | | | | | | | |

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 |
|--|---|---|---|--|
| - | - | - | - | - |

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) |
|---------------------------------|-------------------------|-------------------|-----------------------------|---------------------------------|------------------|--|---|--|---|--|---|---|--|
| | | | | | | | | | | | | | |

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 | 0.02 | 3.16 | 96.80 | 0.02 |

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 ARCA OPTIONS | 43.71 | 0.00 | 11.41 | 44.78 | 0.00 | 0.00 | 0.0000 | 204,416.47 | 79.0183 | -21,011.37 | -18.0505 | 0.00 | 0.0000 |
| NASDAQ OPTIONS MARKET | 20.47 | 0.00 | 17.06 | 20.59 | 0.00 | 0.00 | 0.0000 | 192,659.72 | 62.7973 | -136,193.16 | -46.0998 | 0.00 | 0.0000 |
| Cboe C2 Exchange, Inc. | 7.07 | 0.00 | 5.17 | 7.13 | 0.00 | 0.00 | 0.0000 | 62,182.32 | 42.5338 | -32,465.76 | -36.9357 | 0.00 | 0.0000 |
| CBOE BZX OPTIONS EXCHANGE | 5.24 | 0.00 | 12.65 | 5.00 | 0.00 | 0.00 | 0.0000 | 266,606.61 | 65.7900 | 12,452.37 | 30.3768 | 0.00 | 0.0000 |
| Cboe Exchange, Inc. | 4.29 | 0.00 | 10.55 | 4.06 | 99.11 | 0.00 | 0.0000 | 77,873.85 | 40.2422 | 11,842.81 | 17.5806 | 2,201.89 | 60.2762 |
| INTERNATIONAL SECURITIES EXCHANGE, LLC | 3.82 | 0.00 | 2.50 | 3.87 | 0.00 | 0.00 | 0.0000 | 29,413.73 | 57.6412 | -7,112.43 | -60.8785 | 0.00 | 0.0000 |
| PHILADELPHIA OPTIONS EXCHANGE | 3.28 | 0.00 | 5.75 | 3.20 | 0.89 | 0.00 | 0.0000 | 37,307.96 | 33.1877 | 2,426.67 | 21.5455 | 0.00 | 0.0000 |
| NYSE AMEX OPTIONS | 2.93 | 0.00 | 4.06 | 2.89 | 0.00 | 0.00 | 0.0000 | 20,957.67 | 37.1267 | 932.40 | 18.8288 | 0.00 | 0.0000 |
| MIAMI INTERNATIONAL SECURITIES EXCHANGE | 2.75 | 0.00 | 2.29 | 2.77 | 0.00 | 0.00 | 0.0000 | 9,484.80 | 27.1942 | 760.95 | 17.1192 | 0.00 | 0.0000 |

| Venue - Non-directed Order Flow | Non- Directed Orders (%) | Market Orders (%) | Marketable Limit Orders (%) | Non- Marketable Limit Orders (%) | Other Orders (%) | Net Payment Paid/Received for Market Orders(USD) | Net Payment Paid/ Received for Market Orders(cents per hundred shares) | Net Payment Paid/ Received for Marketable Limit Orders(USD) | Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/ Received for Non- Marketable Limit Orders(USD) | Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares) | Net Payment Paid/Received for Other Orders(USD) | Net Payment Paid/ Received for Other Orders(cents per hundred shares) |
|---------------------------------------|-----------------------------------|-------------------------|-----------------------------------|---|------------------------|---|---|--|--|---|---|--|--|
| Nasdaq GEMX, LLC | 1.75 | 0.00 | 7.27 | 1.57 | 0.00 | 0.00 | 0.0000 | 138,764.80 | 68.2162 | 3,429.07 | 30.0427 | 0.00 | 0.0000 |

Material Aspects:

NYSE ARCA OPTIONS:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In April BofAS qualified for an additional \$0.02 customer posting rebate in Penny Interval Program symbols. In May BofAS qualified for an additional \$0.05 customer posting rebate in Penny Interval Program symbols. In June, BofAS qualified for an additional \$0.25 customer posting rebate in both Penny Interval Program symbols and Non-Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf.

NASDAQ OPTIONS MARKET:

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Cboe C2 Exchange, Inc.:

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CBOE BZX OPTIONS EXCHANGE:

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Cboe Exchange, Inc.:

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INTERNATIONAL SECURITIES EXCHANGE, LLC:

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PHILADELPHIA OPTIONS EXCHANGE:

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NYSE AMEX OPTIONS:

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MIAMI INTERNATIONAL SECURITIES EXCHANGE:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: <https://www.miaxoptions.com/fees>. BofAS or an affiliate also own an equity stake in Miami International Holdings, Inc., which is the parent company of the MIAX family of options exchanges, including the Miami International Securities Exchange.

Nasdaq GEMX, LLC:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In May, BofAS qualified for an additional \$0.15 customer posting rebate in Penny Interval Program symbols, an additional \$0.05 customer posting rebate in non-Penny Interval Program symbols and a \$0.01 reduction in customer take fees in Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/gemx/rules>.

June 2021

S&P 500 Stocks

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|---|--|--|--|---|
| - | - | - | - | - |

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) |
|--|--------------------------------|-------------------------|-----------------------------------|---|------------------------|---|---|--|--|---|---|--|--|
| | | | | | | | | | | | | | |

June 2021

Non-S&P 500 Stocks

Summary

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|---|--|--|--|---|
| - | - | - | - | - |

Venues

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|--|--------------------------------|-------------------------|-----------------------------------|---|------------------------|---|---|--|--|---|---|--|--|
| | | | | | | | | | | | | | |

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 | 0.02 | 3.07 | 96.89 | 0.02 |

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) |
|--|-----------------------------------|-------------------------|-----------------------------------|---|------------------------|---|---|--|--|---|---|--|--|
| Cboe Exchange, Inc. | 31.03 | 0.00 | 11.63 | 31.64 | 99.68 | 0.00 | 0.0000 | 98,056.33 | 45.7854 | 13,088.13 | 17.9782 | 11,443.64 | 59.0000 |
| NYSE ARCA OPTIONS | 25.46 | 0.00 | 12.63 | 25.88 | 0.00 | 0.00 | 0.0000 | 240,131.74 | 83.0983 | -194,379.50 | -49.3079 | 0.00 | 0.0000 |
| Cboe C2 Exchange, Inc. | 7.44 | 0.00 | 4.78 | 7.53 | 0.00 | 0.00 | 0.0000 | 73,724.30 | 44.9582 | -31,135.29 | -38.6711 | 0.00 | 0.0000 |
| NASDAQ OPTIONS MARKET | 6.16 | 0.00 | 16.12 | 5.85 | 0.00 | 0.00 | 0.0000 | 198,561.85 | 64.8323 | -40,719.45 | -29.9452 | 0.00 | 0.0000 |
| CBOE BZX OPTIONS EXCHANGE | 5.79 | 0.00 | 11.97 | 5.59 | 0.00 | 0.00 | 0.0000 | 269,520.07 | 71.3779 | 13,038.22 | 34.6328 | 0.00 | 0.0000 |
| PHILADELPHIA OPTIONS EXCHANGE | 4.34 | 0.00 | 4.98 | 4.33 | 0.32 | 0.00 | 0.0000 | 47,635.93 | 41.3920 | 3,914.70 | 29.0365 | 0.00 | 0.0000 |
| INTERNATIONAL SECURITIES EXCHANGE, LLC | 4.34 | 0.00 | 2.47 | 4.41 | 0.00 | 0.00 | 0.0000 | 43,540.98 | 65.1519 | -5,338.34 | -59.4403 | 0.00 | 0.0000 |
| NYSE AMEX OPTIONS | 3.22 | 0.00 | 3.79 | 3.21 | 0.00 | 0.00 | 0.0000 | 24,213.36 | 38.4913 | 1,759.22 | 25.4443 | 0.00 | 0.0000 |
| Nasdaq GEMX, LLC | 2.95 | 0.00 | 7.35 | 2.81 | 0.00 | 0.00 | 0.0000 | 155,822.67 | 77.5033 | 3,570.23 | 33.4354 | 0.00 | 0.0000 |
| MIAMI INTERNATIONAL SECURITIES EXCHANGE | 2.58 | 0.00 | 2.41 | 2.58 | 0.00 | 0.00 | 0.0000 | 9,977.65 | 26.7720 | 1,666.74 | 40.4745 | 0.00 | 0.0000 |

Material Aspects:

Cboe Exchange, Inc.:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's SEC approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf

NYSE ARCA OPTIONS:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In April BofAS qualified for an additional \$0.02 customer posting rebate in Penny Interval Program symbols. In May BofAS qualified for an additional \$0.05 customer posting rebate in Penny Interval Program symbols. In June, BofAS qualified for an additional \$0.25 customer posting rebate in both Penny Interval Program symbols and Non-Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf.

Cboe C2 Exchange, Inc.:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://markets.cboe.com/us/options/membership/fee_schedule/ctwo/

NASDAQ OPTIONS MARKET:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In April, May and June, BofAS qualified for an additional \$0.30 customer posting rebate in Penny Interval Program symbols and an additional \$0.20 customer posting rebate in non-Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/nasdaq/rules>.

CBOE BZX OPTIONS EXCHANGE:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://markets.cboe.com/us/options/membership/fee_schedule/bato/

PHILADELPHIA OPTIONS EXCHANGE:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/phlx/rules>.

INTERNATIONAL SECURITIES EXCHANGE, LLC:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/ise/rules>.

NYSE AMEX OPTIONS:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's SEC approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.nyse.com/publicdocs/nyse/markets/american-options/NYSE_American_Options_Fee_Schedule.pdf

Nasdaq GEMX, LLC:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. BofAS qualified for various tier pricing during this quarter. In May, BofAS qualified for an additional \$0.15 customer posting rebate in Penny Interval Program symbols, an additional \$0.05 customer posting rebate in non- Penny Interval Program symbols and a \$0.01 reduction in customer take fees in Penny Interval Program symbols. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule available at: <https://listingcenter.nasdaq.com/rulebook/gemx/rules>.

MIAMI INTERNATIONAL SECURITIES EXCHANGE:

When routing orders to this market center for execution, including client orders, BofA Securities, Inc. ("BofAS") pays fees or receives credits in accordance with this market center's published fee schedule, and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BofAS over a period of time may exceed the charges assessed. In addition, BofAS participates in, and may receive a marketing fee credit under this exchange's approved and administered Marketing Fee Program. BofAS did not qualify for any preferred tier pricing during this quarter. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: <https://www.miaxoptions.com/fees>. BofAS or an affiliate also own an equity stake in Miami International Holdings, Inc., which is the parent company of the MIAX family of options exchanges, including the Miami International Securities Exchange.