

B. Roker - Not-Held NMS Stocks Order Handling Report

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December 2019

Directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)
133,293,840	53,889	231

Actionable IOI Exposed Venues

Venues
Customers
External Liquidity Provider

Order Routing Venues

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
BD1 (PRV) (BONE)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	5.00	1	27.7166	1,837,055	49.0000	5,488.1100
BD2 (PRV) (BTWO)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100
BD3 customer facing (EV/SRV) (BTHR)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100
The Nasdaq Stock Market LLC. (EV/SRV) (XNAS)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100
BATS Exchange, Inc (EV/SRV) (BATS)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100
ATS One (EV/SRV)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100

December 2019

Non-directed Orders

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January 2020

Directed Orders

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March 2020

Directed Orders

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April 2020

Directed Orders

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Customers

Order Routing Venues

Venue	Total Shares Routed	Total Shares Routed Marked IOC	Total Shares Routed that were further Routable	Average Order Size Routed	Total Shares Executed	Fill Rate	Average Fill Size	Average Net Execution Fee or (Rebate)	Total Shares Executed at Midpoint	Percentage of Shares Executed at Midpoint	Total Shares Executed that were Priced at the Near Side	Percentage of Total Shares Executed that were Priced at the Near Side	Total Shares Executed that were Priced at the Far Side	Percentage of Total Shares Executed that were Priced at the Far Side	Total Number of Shares that Provided Liquidity	Percentage of Executed Shares that Provided Liquidity	Average Duration of Orders that Provided Liquidity (in msec)	Average Net Execution Rebate (or Fee Paid) for Shares that Provided Liquidity	Total Number of Shares that Removed Liquidity	Percentage of Executed Shares that Removed Liquidity	Average Net Execution Fee (or rebate received) for Shares that Removed Liquidity
The Nasdaq Stock Market LLC. (XNAS)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100
BATS Exchange, Inc (BATS)	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100
ATS One	37,674,872	21,233,797	31,099,782	1,255.829	2,792,800	24.6792	515,000	5,575.2700	2,431,950	87.0000	230,302	20.2605	130,548	20.2605	955,745	51.0000	1	27.7166	1,837,055	49.0000	5,488.1100