

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

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May 2020

Directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)
133,293,840.000	53,889.000	231

Actionable IOI Exposed Venues

Venues
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)	37,674,872.000	21,233,797.000	31,099,782.000	1,255.829	2,792,800.000	24.6792	515,000.000	5,575.2700	2,431,950.000	87.0000	230,302.000	20.2605	130,548.000	20.2605	955,745.000	51.0000	1	27.7166	1,837,055.000	49.0000	5,488.1100
BATS Exchange, Inc (BATS)	37,674,872.000	21,233,797.000	31,099,782.000	1,255.829	2,792,800.000	24.6792	515,000.000	5,575.2700	2,431,950.000	87.0000	230,302.000	20.2605	130,548.000	20.2605	955,745.000	51.0000	1	27.7166	1,837,055.000	49.0000	5,488.1100
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ATS One	37,674,872.000	21,233,797.000	31,099,782.000	1,255.829	2,792,800.000	24.6792	515,000.000	5,575.2700	2,431,950.000	87.0000	230,302.000	20.2605	130,548.000	20.2605	955,745.000	51.0000	1	27.7166	1,837,055.000	49.0000	5,488.1100

May 2020

Non-directed Orders

Summary

Total Shares Sent to Broker/Dealer	Total Number of Shares Executed as Principal	Total Orders Exposed (Actionable IOI)
133,293,840.000	53,889.000	231

Actionable IOI Exposed Venues

Venues
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
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