

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)	37674872	21233797	31099782	1255.829				5575.2700													
BD2 (PRV) (BTWO)	37674872	21233797	31099782	1255.829																	
BD3 customer facing (EV/SRV) (BTHR)	37674872	21233797	31099782	1255.829	2792800	24.6792	515000	5575.2700	2431950	87.0000	230302	20.2605	130548	20.2605	955745	51.0000	1	27.7166	1837055	49.0000	5488.1100
The Nasdaq Stock Market LLC. (EV/SRV) (XNAS)	37674872	21233797	31099782	1255.829	2792800	24.6792	515000	5575.2700	2431950	87.0000	230302	20.2605	130548	20.2605	955745	51.0000	1	27.7166	1837055	49.0000	5488.1100
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December 2019 - Non-directed Orders

Summary

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January 2020 - Directed Orders

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February 2020 - Directed Orders

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March 2020 - Directed Orders

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March 2020 - Non-directed Orders

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April 2020 - Directed Orders

Summary

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Actionable IOI Exposed Venues

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Order Routing Venues

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May 2020 - Directed Orders

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