

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)	37674872.000	21233797.000	31099782.000	1255.829	2792800.000	24.6792	515000.000	5575.2700	2431950.000	87.0000	230302.000	20.2605	130548.000	20.2605	955745.000	51.0000	1	27.7166	1837055.000	49.0000	5488.1100
BATS Exchange, Inc (BATS)	37674872.000	21233797.000	31099782.000	1255.829	2792800.000	24.6792	515000.000	5575.2700	2431950.000	87.0000	230302.000	20.2605	130548.000	20.2605	955745.000	51.0000	1	27.7166	1837055.000	49.0000	5488.1100
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May 2020 - Non-directed Orders

Summary

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Actionable IOI Exposed Venues

Venues
Customers ... Customers

Order Routing Venues

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