| **Table 2.** | **N** | **Mean** | **Mean** | **Mean** |
| --- | --- | --- | --- | --- |
| **PRICE** | **SIZE** | **tValue** |
| **SYM\_ROOT** |  |  |  |  |
| **IBM** | 22,282 | $157.60 | 82.0 | $12,930.10 |
| **NVDA** | 41,724 | $68.69 | 117.1 | $8,045.87 |

| **Table 3A.** | | **N** | **Min** | **P1** | **P10** | **P50** | **P90** | **P99** | **Max** |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **d** | **d** | **d** | **d** | **d** | **d** | **d** |
| **SYM\_ROOT** | **EX** |  |  |  |  |  |  |  |  |
| **IBM** | **BX (NASDAQ)** | 2,250 | 0.82 | 0.84 | 0.88 | 0.96 | 1.88 | 4.01 | 7.14 |
| **Bats BYX** | 1,041 | 0.45 | 0.48 | 0.51 | 0.56 | 0.72 | 2.42 | 3.95 |
| **Bats BZX** | 2,062 | 0.45 | 0.48 | 0.52 | 0.57 | 0.71 | 1.92 | 4.19 |
| **EDGA** | 412 | 0.48 | 0.49 | 0.53 | 0.58 | 0.74 | 2.17 | 2.52 |
| **EDGX** | 1,848 | 0.46 | 0.49 | 0.52 | 0.57 | 0.74 | 3.56 | 6.47 |
| **FINRA ADF** | 4,338 | -31.95 | 1.81 | 2.51 | 6.28 | 22.34 | 946.18 | 5,625.47 |
| **IEX** | 428 | 0.53 | 0.55 | 0.58 | 0.62 | 1.81 | 4.32 | 9.11 |
| **NASDAQ** | 4,028 | 0.80 | 0.83 | 0.86 | 0.95 | 2.24 | 4.92 | 30.84 |
| **NASDAQ PSX** | 82 | 0.85 | 0.85 | 0.87 | 0.95 | 2.20 | 3.74 | 3.74 |
| **NYSE** | 4,004 | 0.22 | 0.24 | 0.27 | 0.31 | 0.48 | 1.73 | 4.80 |
| **NYSE ARCA** | 1,789 | 0.16 | 0.18 | 0.20 | 0.24 | 0.35 | 1.35 | 4.04 |
| **All** | 22,282 | -31.95 | 0.20 | 0.28 | 0.85 | 6.18 | 127.02 | 5,625.47 |
| **NVDA** | **EX** |  |  |  |  |  |  |  |  |
| **BX (NASDAQ)** | 1,801 | 0.19 | 0.23 | 0.27 | 0.35 | 1.37 | 3.84 | 7.89 |
| **Bats BYX** | 2,362 | 0.37 | 0.42 | 0.46 | 0.54 | 0.85 | 2.68 | 181.63 |
| **Bats BZX** | 4,972 | 0.36 | 0.41 | 0.46 | 0.53 | 0.84 | 2.86 | 6.13 |
| **EDGA** | 1,703 | 0.40 | 0.44 | 0.48 | 0.56 | 1.09 | 2.83 | 6.38 |
| **EDGX** | 4,731 | 0.40 | 0.43 | 0.47 | 0.55 | 0.84 | 3.37 | 12.00 |
| **FINRA ADF** | 8,684 | -16.63 | -1.76 | 1.88 | 5.63 | 122.04 | 1,166.36 | 11,034.81 |
| **IEX** | 413 | 0.50 | 0.50 | 0.54 | 0.61 | 2.05 | 3.92 | 4.19 |
| **NASDAQ** | 11,415 | 0.16 | 0.21 | 0.25 | 0.33 | 1.05 | 4.20 | 8.28 |
| **NASDAQ PSX** | 516 | 0.21 | 0.23 | 0.27 | 0.34 | 0.85 | 3.25 | 5.07 |
| **NYSE ARCA** | 5,056 | 0.77 | 0.82 | 0.86 | 0.93 | 1.04 | 1.50 | 5.25 |
| **NYSE MKT** | 71 | 0.89 | 0.89 | 0.93 | 1.01 | 1.20 | 3.60 | 3.60 |
| **All** | 41,724 | -16.63 | 0.22 | 0.29 | 0.58 | 5.80 | 216.68 | 11,034.81 |

| **Table 4A.** | | **N** | **PctN** | **Sum** | **PctSum** |
| --- | --- | --- | --- | --- | --- |
| **tValue** | **tValue** |
| **SYM\_ROOT** | **EX** |  |  |  |  |
| **IBM** | **BX (NASDAQ)** | 2,250 | 10.1 | 16,237,124 | 5.6 |
| **Bats BYX** | 1,041 | 4.7 | 11,195,595 | 3.9 |
| **Bats BZX** | 2,062 | 9.3 | 18,703,805 | 6.5 |
| **EDGA** | 412 | 1.8 | 4,956,413 | 1.7 |
| **EDGX** | 1,848 | 8.3 | 24,483,852 | 8.5 |
| **FINRA ADF** | 4,338 | 19.5 | 77,266,592 | 26.8 |
| **IEX** | 428 | 1.9 | 7,177,992 | 2.5 |
| **NASDAQ** | 4,028 | 18.1 | 45,466,059 | 15.8 |
| **NASDAQ PSX** | 82 | 0.4 | 853,433 | 0.3 |
| **NYSE** | 4,004 | 18.0 | 59,796,122 | 20.8 |
| **NYSE ARCA** | 1,789 | 8.0 | 21,971,478 | 7.6 |
| **All** | 22,282 | 100.0 | 288,108,465 | 100.0 |
| **NVDA** | **EX** |  |  |  |  |
| **BX (NASDAQ)** | 1,801 | 4.3 | 11,411,852 | 3.4 |
| **Bats BYX** | 2,362 | 5.7 | 13,691,110 | 4.1 |
| **Bats BZX** | 4,972 | 11.9 | 29,725,917 | 8.9 |
| **EDGA** | 1,703 | 4.1 | 11,224,610 | 3.3 |
| **EDGX** | 4,731 | 11.3 | 33,763,188 | 10.1 |
| **FINRA ADF** | 8,684 | 20.8 | 120,015,775 | 35.8 |
| **IEX** | 413 | 1.0 | 2,958,065 | 0.9 |
| **NASDAQ** | 11,415 | 27.4 | 73,846,144 | 22.0 |
| **NASDAQ PSX** | 516 | 1.2 | 3,523,688 | 1.0 |
| **NYSE ARCA** | 5,056 | 12.1 | 34,963,303 | 10.4 |
| **NYSE MKT** | 71 | 0.2 | 582,066 | 0.2 |
| **All** | 41,724 | 100.0 | 335,705,717 | 100.0 |

|  | **N** |
| --- | --- |
| **SYM\_ROOT** | 314,324 |
| **IBM** |
| **NVDA** | 893,413 |

| **Table 3B.** | | **N** | **Min** | **P1** | **P10** | **P50** | **P90** | **P99** | **Max** |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **d** | **d** | **d** | **d** | **d** | **d** | **d** |
| **SYM\_ROOT** | **EX** |  |  |  |  |  |  |  |  |
| **IBM** | **BX (NASDAQ)** | 35,116 | -0.75 | 0.80 | 0.83 | 0.88 | 2.46 | 9.27 | 45.29 |
| **Bats BYX** | 37,692 | -1.25 | 0.39 | 0.41 | 0.45 | 1.02 | 4.83 | 18.32 |
| **Bats BZX** | 38,674 | -1.18 | 0.39 | 0.41 | 0.44 | 0.55 | 6.44 | 67.84 |
| **EDGA** | 13,284 | -1.17 | 0.40 | 0.42 | 0.45 | 0.62 | 4.48 | 19.14 |
| **EDGX** | 11,283 | -1.56 | 0.40 | 0.42 | 0.45 | 0.78 | 6.82 | 34.46 |
| **IEX** | 32,125 | -1.66 | 0.51 | 0.54 | 0.60 | 2.34 | 6.68 | 42.43 |
| **NASDAQ** | 28,383 | -0.74 | 0.80 | 0.83 | 0.89 | 4.10 | 16.76 | 75.16 |
| **NASDAQ PSX** | 13,523 | -0.76 | 0.80 | 0.83 | 0.87 | 1.02 | 6.18 | 37.48 |
| **NYSE** | 83,556 | -2.10 | 0.21 | 0.23 | 0.29 | 2.25 | 8.14 | 36.33 |
| **NYSE ARCA** | 20,688 | -1.69 | 0.20 | 0.23 | 0.27 | 0.43 | 3.78 | 39.51 |
| **All** | 314,324 | -2.10 | 0.21 | 0.25 | 0.47 | 1.77 | 8.24 | 75.16 |
| **NVDA** | **EX** |  |  |  |  |  |  |  |  |
| **BX (NASDAQ)** | 75,268 | 0.04 | 0.22 | 0.26 | 0.34 | 0.73 | 12.05 | 73.62 |
| **Bats BYX** | 114,100 | 0.21 | 0.39 | 0.43 | 0.51 | 0.82 | 8.88 | 53.47 |
| **Bats BZX** | 139,994 | 0.22 | 0.39 | 0.42 | 0.50 | 0.89 | 11.87 | 77.34 |
| **EDGA** | 53,516 | 0.26 | 0.40 | 0.43 | 0.50 | 0.82 | 8.01 | 48.25 |
| **EDGX** | 75,539 | 0.22 | 0.40 | 0.43 | 0.51 | 0.87 | 9.44 | 52.22 |
| **IEX** | 6,696 | 0.46 | 0.48 | 0.52 | 0.61 | 1.55 | 14.09 | 54.92 |
| **NASDAQ** | 190,813 | 0.07 | 0.25 | 0.29 | 0.39 | 1.03 | 7.92 | 37.43 |
| **NASDAQ PSX** | 42,246 | 0.06 | 0.25 | 0.28 | 0.35 | 0.59 | 6.12 | 39.30 |
| **NYSE ARCA** | 166,343 | 0.67 | 0.83 | 0.87 | 0.94 | 1.31 | 11.32 | 86.17 |
| **NYSE MKT** | 28,898 | 0.82 | 0.91 | 0.95 | 1.00 | 1.10 | 2.84 | 33.35 |
| **All** | 893,413 | 0.04 | 0.25 | 0.32 | 0.51 | 1.06 | 9.50 | 86.17 |

| **Table 4B.** | | **N** | **PctN** |
| --- | --- | --- | --- |
| **SYM\_ROOT** | **EX** |  |  |
| **IBM** | **BX (NASDAQ)** | 35,116 | 11.2 |
| **Bats BYX** | 37,692 | 12.0 |
| **Bats BZX** | 38,674 | 12.3 |
| **EDGA** | 13,284 | 4.2 |
| **EDGX** | 11,283 | 3.6 |
| **IEX** | 32,125 | 10.2 |
| **NASDAQ** | 28,383 | 9.0 |
| **NASDAQ PSX** | 13,523 | 4.3 |
| **NYSE** | 83,556 | 26.6 |
| **NYSE ARCA** | 20,688 | 6.6 |
| **All** | 314,324 | 100.0 |
| **NVDA** | **EX** |  |  |
| **BX (NASDAQ)** | 75,268 | 8.4 |
| **Bats BYX** | 114,100 | 12.8 |
| **Bats BZX** | 139,994 | 15.7 |
| **EDGA** | 53,516 | 6.0 |
| **EDGX** | 75,539 | 8.5 |
| **IEX** | 6,696 | 0.7 |
| **NASDAQ** | 190,813 | 21.4 |
| **NASDAQ PSX** | 42,246 | 4.7 |
| **NYSE ARCA** | 166,343 | 18.6 |
| **NYSE MKT** | 28,898 | 3.2 |
| **All** | 893,413 | 100.0 |