

All Marketable Orders
Q1 2021

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.44	61.22	50.15	1.56	45.4	95.5	4.5	2.99
Virtu	605 Group	0.67	58.17	78.12	2.01	20.7	98.8	1.2	4.10
Industry	100-499 shares	0.71	44.55	66.12	1.72	30.0	96.1	1.7	2.44
Virtu	100-499 shares	2.10	40.80	86.34	1.91	11.4	97.8	2.2	3.98
Industry	500-1999 shares	0.44	52.22	39.98	1.11	52.2	92.2	7.8	3.51
Virtu	500-1999 shares	0.98	49.18	81.97	1.23	12.6	94.5	5.5	4.90
Industry	2000-4999 shares	0.09	74.12	37.77	0.53	45.4	91.1	8.9	3.44
Virtu	2000-4999 shares	0.22	73.79	74.37	0.73	20.7	89.4	10.6	4.54
Industry	5000-9999 shares	0.03	102.20	31.09	1.01	36.0	67.1	22.9	4.44
Virtu	5000-9999 shares	0.04	107.41	61.20	2.03	7.5	68.7	21.3	6.30

