

All Marketable Orders
Q1 2022

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.76	52.85	78.72	1.07	18.30	97.00	3.00	2.56
Virtu	605 Group	0.73	55.16	77.12	1.04	20.40	97.50	2.50	2.64
Industry	100-499 shares	1.69	38.58	82.30	2.07	17.30	99.60	0.40	2.48
Virtu	100-499 shares	1.46	48.47	77.37	1.90	22.20	99.60	0.40	2.51
Industry	500-1999 shares	1.04	43.23	83.61	1.29	15.30	98.90	1.10	2.76
Virtu	500-1999 shares	1.00	46.60	80.57	1.28	18.40	98.90	1.10	3.10
Industry	2000-4999 shares	0.48	62.82	78.57	0.72	18.20	96.70	3.30	2.72
Virtu	2000-4999 shares	0.56	57.14	77.25	0.83	19.80	97.00	3.00	2.81
Industry	5000-9999 shares	0.02	97.64	68.95	0.29	23.60	92.60	7.40	2.43
Virtu	5000-9999 shares	0.04	95.15	71.38	0.24	23.10	94.50	5.50	2.40