

All Marketable Orders
Q1 2024

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.74	48.45	79.90	0.99	17.40	97.30	2.70	2.06
Virtu	605 Group	0.70	50.78	75.93	1.00	20.75	96.68	3.32	1.86
Industry	100-499 shares	1.97	30.49	85.58	2.32	14.14	99.72	0.28	2.88
Virtu	100-499 shares	1.81	37.01	81.23	2.24	18.35	99.58	0.42	3.10
Industry	500-1999 shares	1.04	39.69	85.02	1.25	13.98	99.00	1.00	2.52
Virtu	500-1999 shares	0.98	42.77	81.86	1.24	16.82	98.69	1.31	2.47
Industry	2000-4999 shares	0.35	65.45	79.80	0.52	17.38	97.18	2.82	2.28
Virtu	2000-4999 shares	0.39	61.70	75.56	0.62	20.81	96.37	3.63	2.13
Industry	5000-9999 shares	0.02	96.81	69.43	0.20	24.17	93.59	6.41	1.81
Virtu	5000-9999 shares	0.02	96.97	65.45	0.20	27.21	92.66	7.34	1.50