

All Marketable Orders
Q2 2022

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.67	50.97	80.32	0.91	16.90	97.20	2.80	2.36
Virtu	605 Group	0.65	52.17	77.73	0.91	19.70	97.50	2.50	2.14
Industry	100-499 shares	1.53	35.55	83.35	1.86	16.30	99.60	0.40	4.27
Virtu	100-499 shares	1.36	44.00	76.91	1.78	22.60	99.60	0.40	2.00
Industry	500-1999 shares	0.90	42.43	84.59	1.10	14.40	99.00	1.00	2.82
Virtu	500-1999 shares	0.89	43.62	80.43	1.14	18.50	98.90	1.10	2.35
Industry	2000-4999 shares	0.45	57.76	81.29	0.64	15.90	97.20	2.80	2.40
Virtu	2000-4999 shares	0.50	53.09	79.41	0.71	17.70	97.10	2.90	2.19
Industry	5000-9999 shares	0.04	95.06	70.62	0.27	22.50	93.10	6.90	2.16
Virtu	5000-9999 shares	0.04	94.56	71.63	0.22	22.60	94.20	5.80	2.05