

All Marketable Orders
Q2 2023

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.47	54.75	79.97	0.66	17.17	97.14	2.86	1.98
Virtu	605 Group	0.47	56.14	78.42	0.66	18.85	97.26	2.74	1.83
Industry	100-499 shares	1.07	36.92	84.83	1.27	14.86	99.69	0.31	2.52
Virtu	100-499 shares	1.00	43.65	81.38	1.24	18.28	99.66	0.34	2.26
Industry	500-1999 shares	0.69	43.20	84.94	0.84	14.02	98.96	1.04	2.33
Virtu	500-1999 shares	0.68	45.21	82.55	0.85	16.46	99.01	0.99	2.27
Industry	2000-4999 shares	0.29	67.42	79.84	0.45	17.04	96.88	3.12	2.18
Virtu	2000-4999 shares	0.32	64.17	78.28	0.50	18.52	96.80	3.20	2.05
Industry	5000-9999 shares	0.01	97.58	69.83	0.19	23.38	93.21	6.79	1.76
Virtu	5000-9999 shares	0.01	98.07	70.55	0.16	23.19	93.74	6.26	1.57