

All Marketable Orders  
Q2 2024

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.67	48.21	78.57	0.91	18.64	97.21	2.79	1.77
Virtu	605 Group	0.67	48.92	75.96	0.95	20.65	96.61	3.39	1.55
Industry	100-499 shares	2.01	28.89	84.23	2.39	15.48	99.71	0.29	2.64
Virtu	100-499 shares	1.93	32.96	79.89	2.43	19.72	99.61	0.39	2.82
Industry	500-1999 shares	0.92	40.95	83.31	1.13	15.66	98.97	1.03	2.23
Virtu	500-1999 shares	0.90	42.44	81.53	1.13	17.24	98.77	1.23	2.17
Industry	2000-4999 shares	0.33	64.81	78.53	0.49	18.55	97.08	2.92	2.01
Virtu	2000-4999 shares	0.37	60.06	75.71	0.58	20.76	96.48	3.52	1.85
Industry	5000-9999 shares	0.03	94.55	69.93	0.17	23.99	93.92	6.08	1.52
Virtu	5000-9999 shares	0.02	96.67	67.48	0.16	25.04	92.53	7.47	1.22