

All Marketable Orders  
Q3 2023

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.50	52.90	79.46	0.69	17.97	97.43	2.57	1.89
Virtu	605 Group	0.51	53.15	78.88	0.70	18.34	97.23	2.77	1.70
Industry	100-499 shares	1.20	35.10	85.55	1.41	14.15	99.70	0.30	2.11
Virtu	100-499 shares	1.20	39.62	84.25	1.43	15.38	99.64	0.36	2.17
Industry	500-1999 shares	0.71	43.95	84.46	0.86	14.58	99.04	0.96	2.32
Virtu	500-1999 shares	0.72	45.24	83.47	0.89	15.49	98.96	1.04	2.29
Industry	2000-4999 shares	0.32	62.87	79.44	0.47	17.92	97.36	2.64	2.12
Virtu	2000-4999 shares	0.37	57.41	78.82	0.55	18.25	97.07	2.93	1.99
Industry	5000-9999 shares	0.02	95.59	69.19	0.18	24.82	94.02	5.98	1.66
Virtu	5000-9999 shares	0.02	96.46	70.05	0.15	23.79	93.84	6.16	1.38