

All Marketable Orders
Q3 2024

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.59	51.40	80.72	0.79	16.58	97.31	2.69	1.87
Virtu	605 Group	0.60	51.60	78.40	0.83	18.61	97.01	2.99	1.64
Industry	100-499 shares	1.59	32.39	84.79	1.88	14.85	99.65	0.35	2.06
Virtu	100-499 shares	1.57	36.03	80.34	1.96	19.23	99.56	0.44	2.11
Industry	500-1999 shares	0.78	44.37	85.19	0.95	13.72	98.90	1.10	2.17
Virtu	500-1999 shares	0.78	44.98	82.71	0.98	16.12	98.83	1.17	2.09
Industry	2000-4999 shares	0.35	62.58	81.14	0.50	15.95	97.10	2.90	2.03
Virtu	2000-4999 shares	0.38	59.18	79.44	0.55	17.40	96.84	3.16	1.86
Industry	5000-9999 shares	0.05	92.31	71.97	0.21	22.15	94.12	5.88	1.69
Virtu	5000-9999 shares	0.03	94.99	69.88	0.18	23.27	93.14	6.86	1.38