

All Marketable Orders
Q4 2022

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.51	52.10	81.96	0.69	15.30	97.30	2.70	1.93
Virtu	605 Group	0.52	52.71	79.29	0.71	18.00	97.30	2.70	1.65
Industry	100-499 shares	1.12	37.06	85.11	1.32	14.60	99.70	0.30	2.58
Virtu	100-499 shares	1.03	43.71	80.02	1.30	19.60	99.60	0.40	1.61
Industry	500-1999 shares	0.72	43.12	85.90	0.87	13.10	99.00	1.00	2.28
Virtu	500-1999 shares	0.71	44.56	82.51	0.89	16.40	99.00	1.00	1.98
Industry	2000-4999 shares	0.38	57.24	83.74	0.51	13.60	97.40	2.60	2.05
Virtu	2000-4999 shares	0.41	53.35	81.84	0.57	15.40	97.20	2.80	1.80
Industry	5000-9999 shares	0.06	90.86	72.18	0.24	21.30	93.50	6.50	1.77
Virtu	5000-9999 shares	0.07	89.55	70.62	0.23	23.10	93.70	6.30	1.47