

All Marketable Orders
Q4 2023

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.50	52.32	80.37	0.68	16.98	97.35	2.65	1.69
Virtu	605 Group	0.49	53.82	77.95	0.68	18.90	96.85	3.15	1.48
Industry	100-499 shares	1.22	33.63	85.68	1.43	14.05	99.73	0.27	1.96
Virtu	100-499 shares	1.15	39.67	82.41	1.40	17.25	99.66	0.34	1.96
Industry	500-1999 shares	0.71	42.61	85.37	0.86	13.70	99.07	0.93	2.05
Virtu	500-1999 shares	0.69	45.10	83.48	0.85	15.43	98.91	1.09	2.07
Industry	2000-4999 shares	0.31	63.77	80.51	0.45	16.79	97.30	2.70	1.89
Virtu	2000-4999 shares	0.35	59.76	77.84	0.52	18.81	96.65	3.35	1.75
Industry	5000-9999 shares	0.03	94.22	70.53	0.18	23.22	93.75	6.25	1.50
Virtu	5000-9999 shares	0.03	94.36	68.85	0.17	24.15	93.00	7.00	1.20