



All Marketable Orders Q2 2017

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.15	82.67	24.59	0.74	73.7	98.3	1.7	1.72
KCG	605 Group	0.40	64.85	74.71	0.64	21.9	96.7	3.3	2.23
Industry	100-499 shares	0.16	84.55	15.14	1.13	84.1	99.3	0.7	1.51
KCG	100-499 shares	0.62	60.50	67.74	0.94	31.9	99.6	0.4	5.80
Industry	500-1999 shares	0.19	77.69	25.48	0.81	73.3	98.8	1.2	1.59
KCG	500-1999 shares	0.57	57.42	77.82	0.79	20.5	98.4	1.6	2.73
Industry	2000-4999 shares	0.11	84.89	32.15	0.51	65.0	97.2	2.8	1.83
KCG	2000-4999 shares	0.26	74.37	75.20	0.49	20.4	95.6	4.4	2.32
Industry	5000-9999 shares	0.11	83.69	43.81	0.43	51.7	95.5	4.5	1.83
KCG	5000-9999 shares	0.20	73.13	75.62	0.42	18.1	93.8	6.2	1.87