



All Marketable Orders Q1 2018

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.25	78.74	29.09	1.03	68.7	97.8	2.2	2.12
Virtu	605 Group	0.64	60.87	76.29	1.01	19.1	95.4	4.6	2.87
Industry	100-499 shares	0.29	79.82	18.04	1.67	81.2	99.2	0.8	1.58
Virtu	100-499 shares	1.29	47.95	72.74	1.82	26.2	98.9	1.1	2.88
Industry	500-1999 shares	0.32	71.34	32.53	1.10	65.8	98.3	1.7	1.97
Virtu	500-1999 shares	0.88	52.55	79.63	1.21	17.5	97.2	2.8	3.00
Industry	2000-4999 shares	0.17	82.06	40.26	0.65	55.8	96.1	3.9	2.25
Virtu	2000-4999 shares	0.38	72.07	76.97	0.71	17.2	94.1	5.9	2.90
Industry	5000-9999 shares	0.07	91.09	43.96	0.50	49.7	93.7	6.3	2.33
Virtu	5000-9999 shares	0.11	88.65	73.69	0.47	17.9	91.6	8.4	2.78