



All Marketable Orders Q3 2017

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.20	79.87	28.62	0.81	69.4	98.1	1.9	1.85
Virtu	605 Group	0.44	64.72	77.29	0.68	19.1	96.4	3.6	2.38
Industry	100-499 shares	0.21	81.69	17.63	1.23	81.7	99.4	0.6	1.33
Virtu	100-499 shares	0.74	56.29	72.17	1.04	27.5	99.7	0.3	2.94
Industry	500-1999 shares	0.26	72.26	31.30	0.91	67.4	98.7	1.3	1.64
Virtu	500-1999 shares	0.66	54.71	81.40	0.86	16.9	98.3	1.7	2.62
Industry	2000-4999 shares	0.14	82.35	37.99	0.55	58.7	96.7	3.3	1.98
Virtu	2000-4999 shares	0.27	75.04	77.76	0.50	17.5	95.3	4.7	2.48
Industry	5000-9999 shares	0.07	89.54	44.64	0.42	49.8	94.4	5.6	2.05
Virtu	5000-9999 shares	0.13	84.45	75.44	0.38	17.3	92.8	7.2	2.23