

All Marketable Orders

Q1 2020

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %
Industry	605 Group	0.37	77.22	29.88	1.50	67.1	97.0
Virtu	605 Group	0.69	65.46	74.44	1.14	21.9	96.4
Industry	100-499 shares	0.47	77.28	19.69	2.44	79.0	98.7
Virtu	100-499 shares	1.72	52.93	74.49	2.47	24.8	99.3
Industry	500-1999 shares	0.50	67.46	34.34	1.62	63.5	97.9
Virtu	500-1999 shares	1.02	53.87	77.71	1.45	20.5	98.2
Industry	2000-4999 shares	0.19	85.03	38.04	0.88	57.1	95.1
Virtu	2000-4999 shares	0.26	83.20	73.71	0.60	21.7	95.5
Industry	5000-9999 shares	0.04	96.20	39.62	0.66	52.8	92.4
Virtu	5000-9999 shares	0.01	98.71	70.60	0.34	22.2	92.8

Outside Quote %	Outside Quote ¢
3.0	2.52
3.6	4.40
1.3	0.85
0.7	17.34
2.1	2.54
1.8	6.36
4.9	3.00
4.5	3.98
7.6	2.95
7.2	3.11