



All Marketable Orders Q2 2018

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.24	78.33	29.00	0.94	69.0	98.0	2.0	1.83
Virtu	605 Group	0.57	60.57	77.01	0.90	18.5	95.5	4.5	2.69
Industry	100-499 shares	0.25	80.14	17.52	1.48	81.8	99.3	0.7	0.90
Virtu	100-499 shares	1.13	47.63	72.32	1.60	26.8	99.1	0.9	2.56
Industry	500-1999 shares	0.30	70.86	32.54	1.00	66.0	98.5	1.5	1.53
Virtu	500-1999 shares	0.77	53.91	80.02	1.06	17.2	97.2	2.8	2.77
Industry	2000-4999 shares	0.19	78.96	40.88	0.64	55.5	96.3	3.7	1.99
Virtu	2000-4999 shares	0.41	66.68	78.24	0.73	16.1	94.3	5.7	2.79
Industry	5000-9999 shares	0.08	90.31	44.60	0.47	49.4	94.0	6.0	2.24
Virtu	5000-9999 shares	0.11	88.64	75.21	0.42	16.7	91.9	8.1	2.57