



All Marketable Orders Q2 2019

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.23	77.68	29.71	0.88	68.1	97.8	2.2	1.50
Virtu	605 Group	0.48	64.32	78.16	0.76	17.6	95.8	4.2	2.58
Industry	100-499 shares	0.26	78.94	17.97	1.44	81.5	99.4	0.6	0.26
Virtu	100-499 shares	1.12	47.30	74.74	1.51	24.8	99.5	0.5	3.35
Industry	500-1999 shares	0.28	71.55	32.68	0.91	65.7	98.4	1.6	1.01
Virtu	500-1999 shares	0.61	60.55	80.00	0.85	17.6	97.6	2.4	2.72
Industry	2000-4999 shares	0.19	77.50	41.30	0.62	54.9	96.2	3.8	1.76
Virtu	2000-4999 shares	0.34	69.91	80.14	0.59	14.7	94.9	5.1	2.71
Industry	5000-9999 shares	0.07	89.69	42.52	0.45	51.3	93.8	6.2	1.90
Virtu	5000-9999 shares	0.06	92.57	76.00	0.34	16.1	92.1	7.9	2.41