

All Marketable Orders
Q2 2020

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %
Industry	605 Group	0.41	66.45	31.22	0.98	61.2	92.4
Virtu	605 Group	0.81	61.76	64.76	1.01	26.8	91.5
Industry	100-499 shares	0.51	49.54	44.70	1.87	41.3	86.0
Virtu	100-499 shares	1.98	48.12	63.96	2.06	31.3	95.3
Industry	500-1999 shares	0.53	52.34	39.27	1.16	46.6	85.9
Virtu	500-1999 shares	1.11	49.84	67.95	1.25	25.5	93.4
Industry	2000-4999 shares	0.15	83.11	22.12	0.45	71.1	93.2
Virtu	2000-4999 shares	0.33	80.10	64.65	0.56	26.0	90.6
Industry	5000-9999 shares	0.03	98.11	19.09	0.32	66.2	85.3
Virtu	5000-9999 shares	0.02	96.21	61.63	0.41	26.0	87.6

Outside Quote %	Outside Quote ¢
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7.6	2.52
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8.5	4.40
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14.0	1.54
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4.7	5.78
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14.1	3.12
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6.6	5.22
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6.8	2.11
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9.4	3.64
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14.7	3.23
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12.4	6.54
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