

All Marketable Orders
Q2 2021

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %	Outside Quote %	Outside Quote ¢
Industry	605 Group	0.44	62.89	35.90	0.97	58.0	93.9	6.1	2.44
Virtu	605 Group	0.67	79.15	70.27	1.04	25.1	95.4	4.6	3.97
Industry	100-499 shares	0.0169	79.12	23.72	1.72	75.5	99.25	0.8	2.11
Virtu	100-499 shares	0.0162	53.41	69.66	1.91	26.9	96.57	3.4	3.74
Industry	500-1999 shares	0.0117	68.53	40.39	1.11	57.8	98.20	1.8	3.22
Virtu	500-1999 shares	0.0118	54.37	73.74	1.23	21.8	95.57	4.4	4.40
Industry	2000-4999 shares	0.0070	82.91	44.62	0.53	50.9	95.51	4.5	3.22
Virtu	2000-4999 shares	0.0079	67.62	70.52	0.73	22.7	93.24	6.8	4.21
Industry	5000-9999 shares	0.0040	108.72	42.26	1.01	49.0	91.26	8.7	4.21
Virtu	5000-9999 shares	0.0039	97.40	65.00	2.03	25.3	90.26	9.7	5.10