

All Marketable Orders
Q3 2020

	Size Category	Net / Share ¢	Effective / Quoted %	Improved %	Improved ¢	At Quote %	At or Better %
Industry	605 Group	0.31	73.48	36.59	1.12	60.6	97.2
Virtu	605 Group	0.65	58.51	67.31	1.42	25.4	92.7
Industry	100-499 shares		72.27	23.95	2.14	75.2	99.2
Virtu	100-499 shares		54.58	67.12	2.54	28.8	95.9
Industry	500-1999 shares		62.69	41.09	1.31	56.9	98.0
Virtu	500-1999 shares		47.39	70.45	1.56	23.8	94.3
Industry	2000-4999 shares		84.89	44.15	0.58	51.5	95.6
Virtu	2000-4999 shares		81.36	66.59	0.67	24.9	91.5
Industry	5000-9999 shares		99.14	45.09	0.40	48.0	93.1
Virtu	5000-9999 shares		80.11	62.77	0.71	25.8	88.6

Outside Quote %	Outside Quote ¢
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2.8	3.21
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7.3	5.01
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0.8	1.98
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4.1	4.32
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2.0	3.76
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5.7	4.91
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4.4	3.21
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8.5	4.51
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6.9	3.80
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11.4	5.97
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