

All Marketable Orders
Q4 2020

	Size Category	Net / Share €	Effective / Quoted %	Improved %	Improved €	At Quote %	At or Better %	Outside Quote %	Outside Quote €
Industry	605 Group	0.54	61.22	57.66	1.01	38.5	96.4	3.6	2.87
Virtu	605 Group	0.86	64.33	65.55	1.32	25.3	93.2	6.8	4.33
Industry	100-499 shares	0.61	59.23	34.44	2.22	66.5	98.3	1.7	2.01
Virtu	100-499 shares	1.95	58.91	65.44	2.56	31.2	96.5	3.5	4.12
Industry	500-1999 shares	0.51	58.89	45.55	1.23	54.1	97.2	2.8	3.44
Virtu	500-1999 shares	1.09	59.45	68.99	1.46	26.5	97.5	2.5	4.76
Industry	2000-4999 shares	0.12	77.85	47.12	0.43	49.2	94.3	5.7	3.11
Virtu	2000-4999 shares	0.31	79.81	65.38	0.54	28.2	95.1	4.9	4.23
Industry	5000-9999 shares	0.04	90.60	48.71	0.37	47.2	92.1	7.9	3.17
Virtu	5000-9999 shares	0.05	94.55	61.22	0.64	29.2	91.6	8.4	5.10