

# MatchIt ATS

Aug 2019

## EXECUTION METRICS

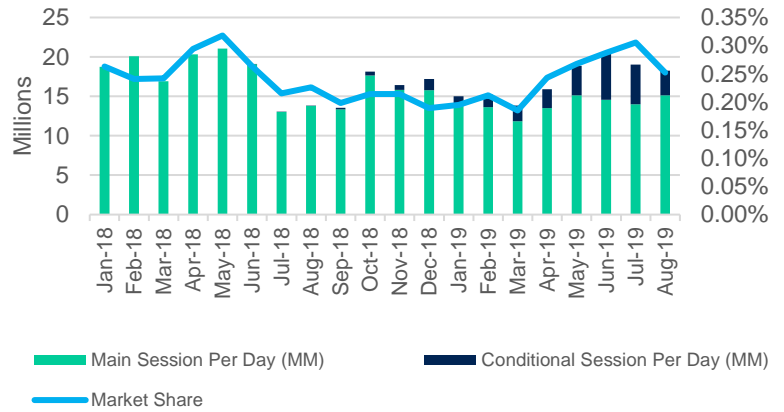
### MatchIt Main Session

Average daily volume (mm single counted)	15.1
Average daily notional (\$mm)	\$593
Average trade size	207
Unique symbols traded	7,032

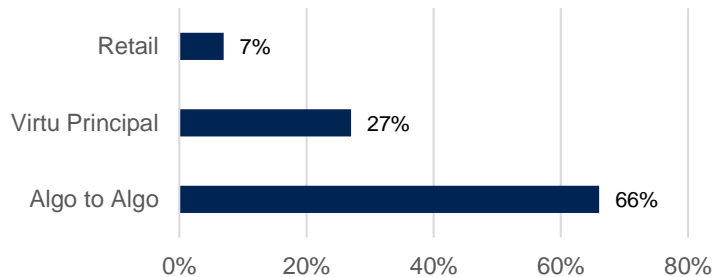
### MatchIt Conditional Session

Average daily volume (mm single counted)	3.1
Average daily notional (\$mm)	\$91
Average trade size	252
Unique symbols traded	4,061

## MatchIt ADV and Market Share

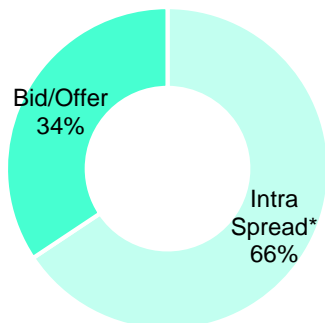


## MatchIt Conditional Session Volume

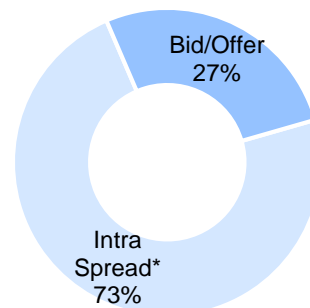


## EXECUTION BY PRICE

### Main Session Volume by Price Point



### Conditional Session Volume by Price Point

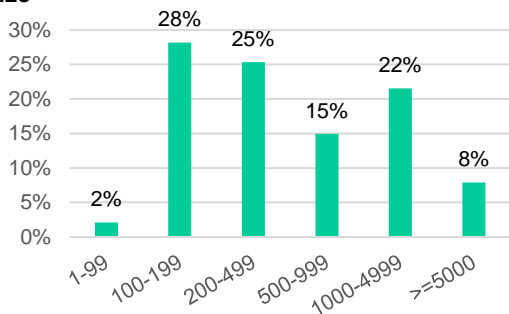


\*Intra spread includes fills in locked markets

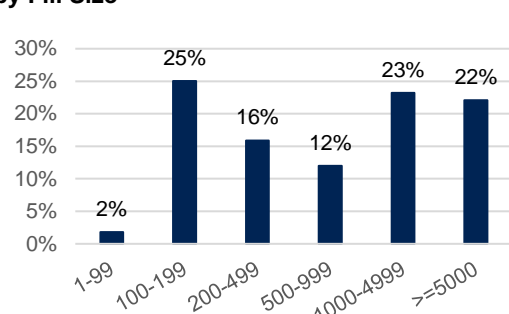


## EXECUTION FILL SIZE DISTRIBUTION

**Main Session Shares Executed by Fill Size**

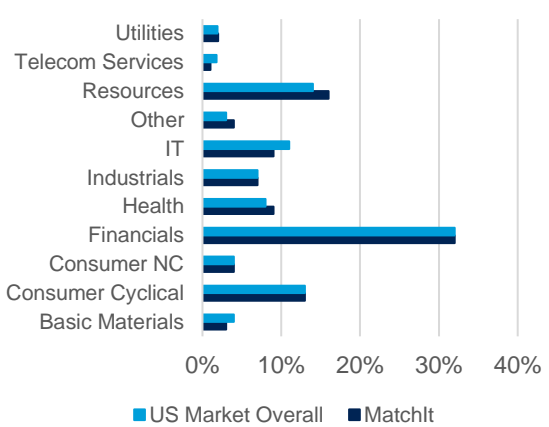


**Conditional Session Shares Executed by Fill Size**

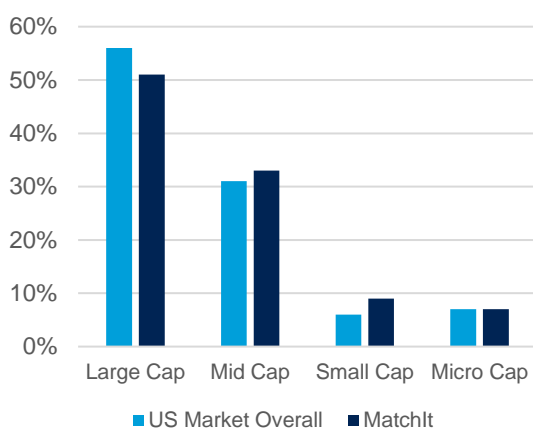


## EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE U.S. MARKET OVERALL

**MatchIt Executions vs. U.S. Market Overall by Sector**



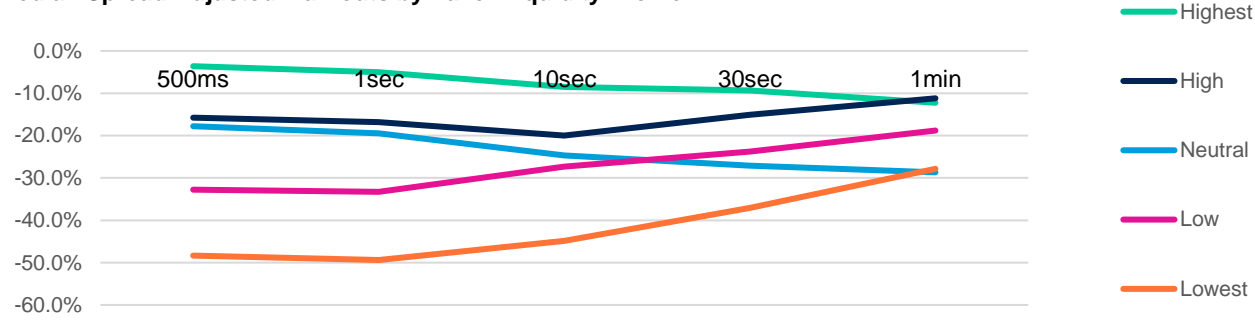
**MatchIt Executions vs U.S. market Overall by Market Cap % Volume**



## SPREAD ADJUSTED MARKOUTS BY TAKER LIQUIDITY PROFILES

Jun-Aug 2019

**Median Spread Adjusted Markouts by Taker Liquidity Profile**



**To learn more, contact your sales representative or call our desk at**  
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