

# MatchIt ATS

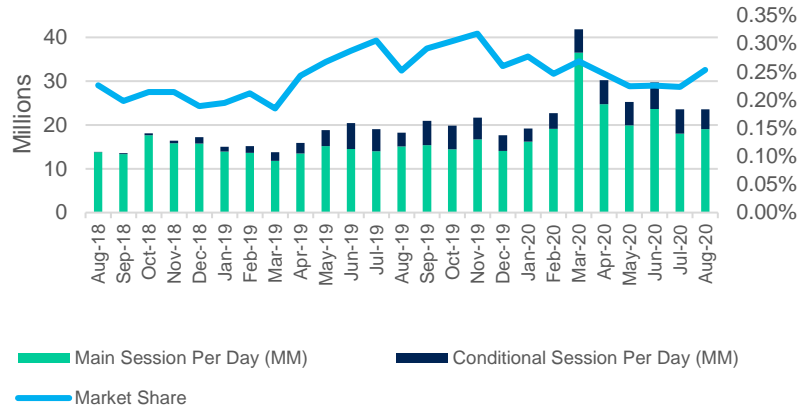
Aug 2020

## EXECUTION METRICS

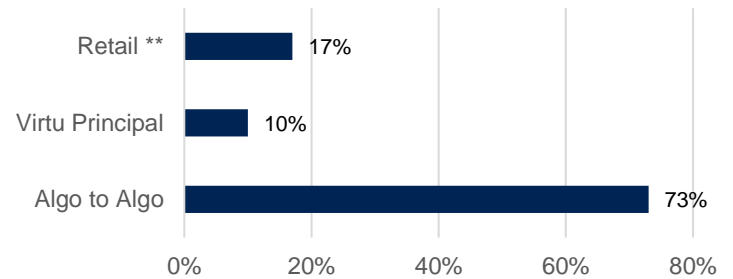
<b>MatchIt Main Session</b>	
Average daily volume (mm single counted)	19.1
Average daily notional (\$mm)	\$776
Average trade size	184
Unique symbols traded	7,303

<b>MatchIt Conditional Session</b>	
Average daily volume (mm single counted)	4.5
Average daily notional (\$mm)	\$157
Average trade size	276
Unique symbols traded	5,114

## MatchIt ADV and Market Share

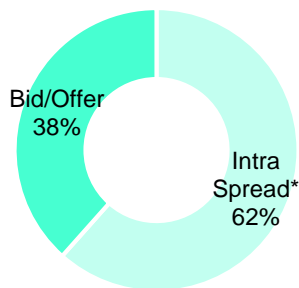


## MatchIt Conditional Session Volume

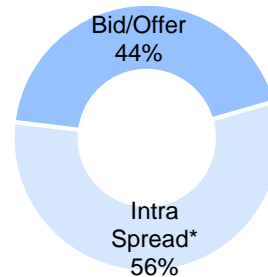


## EXECUTION BY PRICE

### Main Session Volume by Price Point



### Conditional Session Volume by Price Point



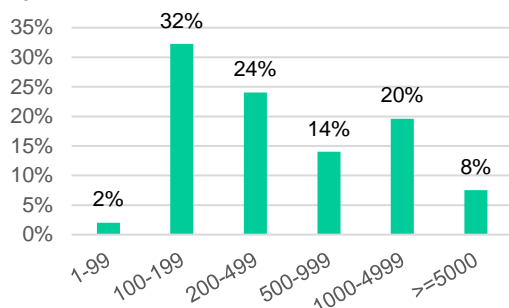
\*Intra spread includes fills in locked markets

\*\* Virtu Americas LLC received orders from other broker dealers for execution by its market making business ("Retail Orders"). Virtu Americas LLC may transmit an order to the Conditional Session that represents a Retail Order

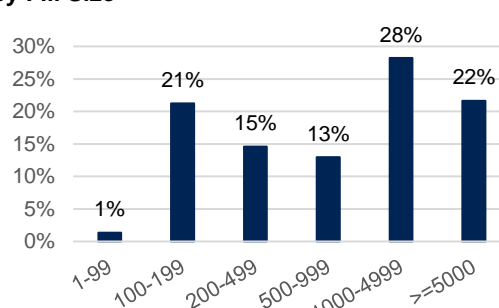


## EXECUTION FILL SIZE DISTRIBUTION

**Main Session Shares Executed by Fill Size**

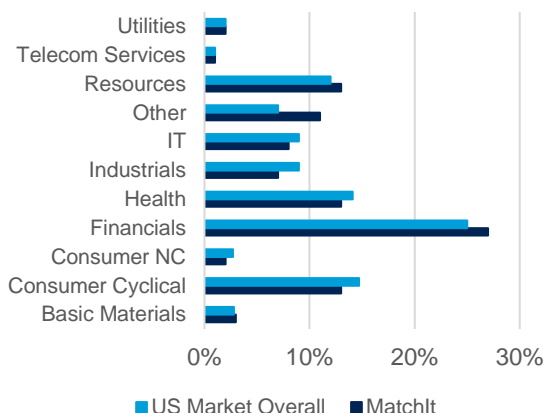


**Conditional Session Shares Executed by Fill Size**

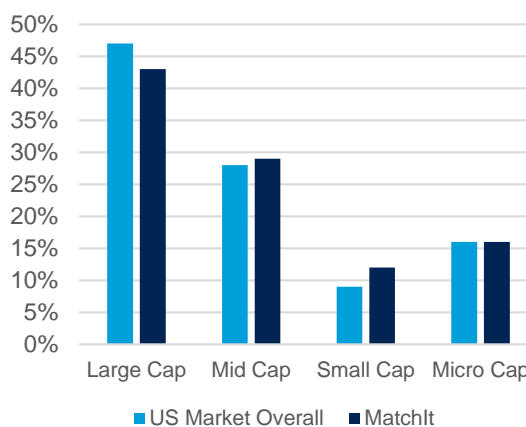


## EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE U.S. MARKET OVERALL

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



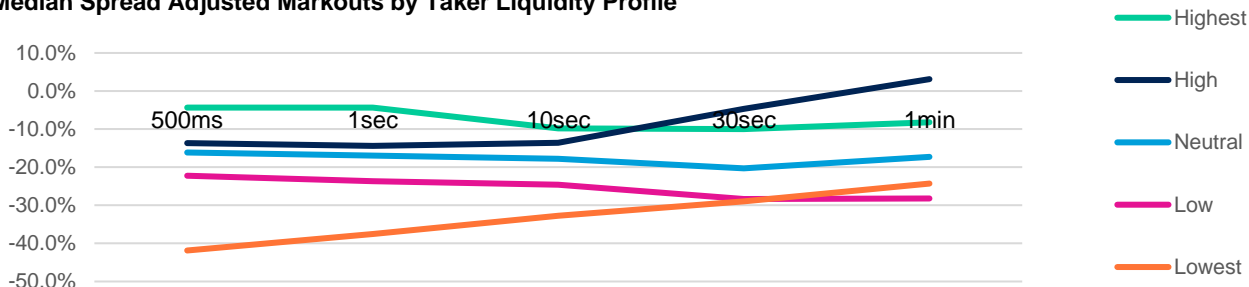
**MatchIt Executions vs U.S. market Overall by Market Cap % Volume**



## SPREAD ADJUSTED MARKOUTS BY TAKER LIQUIDITY PROFILES

Jun 2020 – Aug 2020

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



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

**APAC +852.2846.3592 | CAN +1.416.874.0800 | EMEA +44.20.7670.4066 | US +1.212.444.6250**  
[info@virtu.com](mailto:info@virtu.com) | [www.virtu.com](http://www.virtu.com)

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