

MatchIt ATS

Jul 2021

EXECUTION METRICS

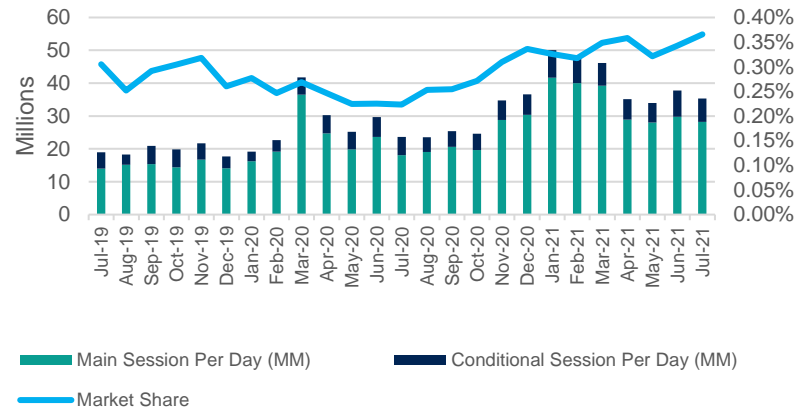
MatchIt Main Session

Average daily volume (mm single counted)	28.2
Average daily notional (\$mm)	\$1,289
Average trade size	152
Unique symbols traded	8,727

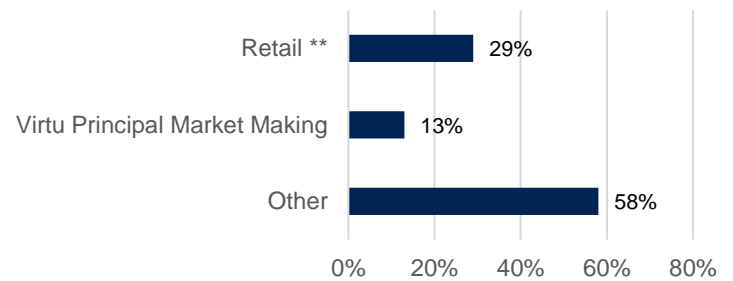
MatchIt Conditional Session

Average daily volume (mm single counted)	7.1
Average daily notional (\$mm)	\$237
Average trade size	289
Unique symbols traded	6,868

MatchIt ADV and Market Share

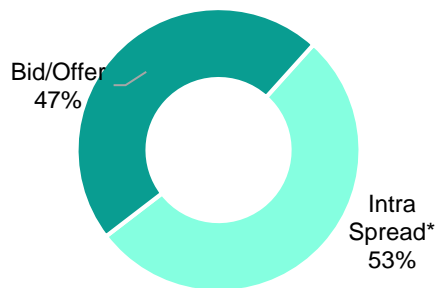


MatchIt Conditional Session Volume

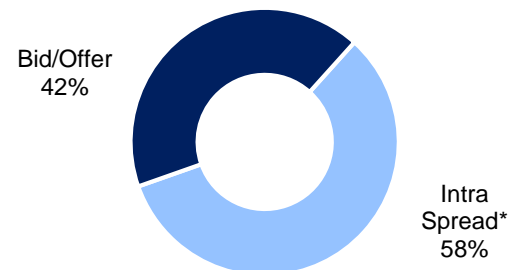


EXECUTION BY PRICE

Main Session Volume by Price Point



Conditional Session Volume by Price Point



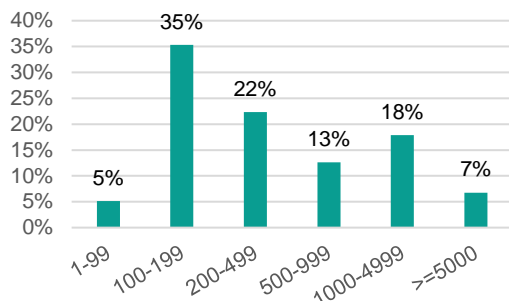
*Intra spread includes fills in locked markets

** 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

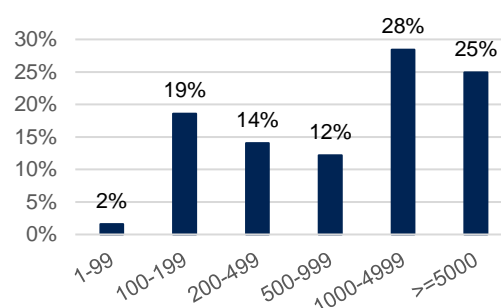


EXECUTION FILL SIZE DISTRIBUTION

Main Session Shares Executed by Fill Size

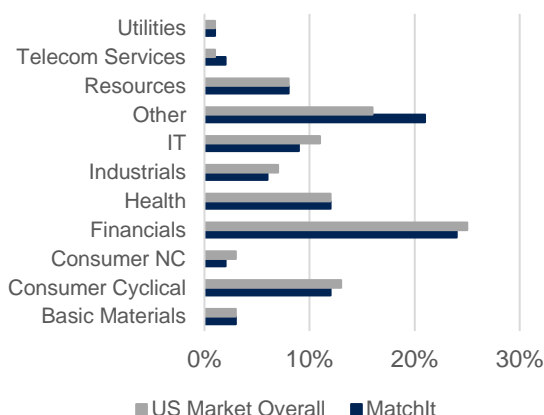


Conditional Session Shares Executed by Fill Size

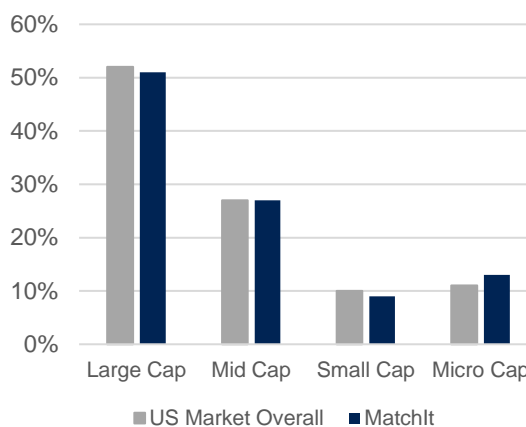


EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE U.S. MARKET OVERALL

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



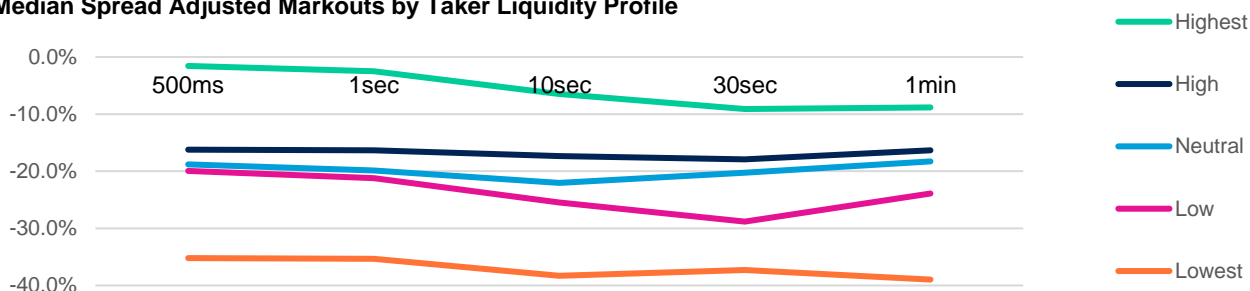
MatchIt Executions vs U.S. market Overall by Market Cap % Volume



SPREAD ADJUSTED MARKOUTS BY TAKER LIQUIDITY PROFILES

May 2021 – Jul 2021

Median Spread Adjusted Markouts by Taker Liquidity Profile



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

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