

# MatchIt ATS

Nov 2020

## EXECUTION METRICS

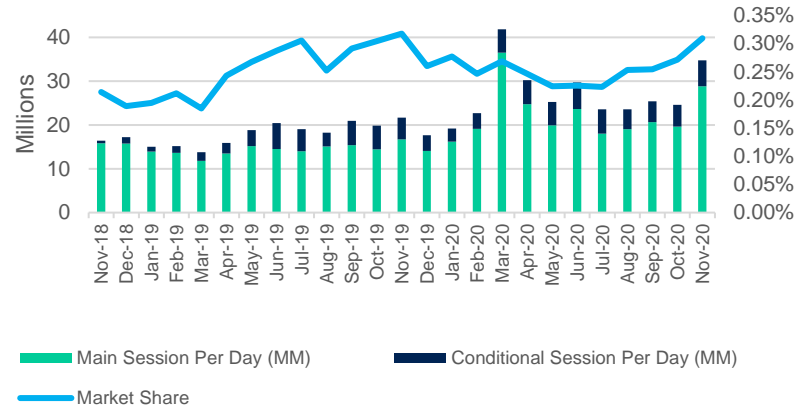
### MatchIt Main Session

Average daily volume (mm single counted)	28.8
Average daily notional (\$mm)	\$1,249
Average trade size	160
Unique symbols traded	7,746

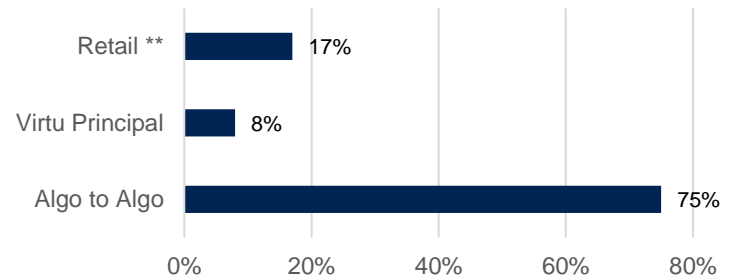
### MatchIt Conditional Session

Average daily volume (mm single counted)	5.9
Average daily notional (\$mm)	\$187
Average trade size	281
Unique symbols traded	5,395

## MatchIt ADV and Market Share

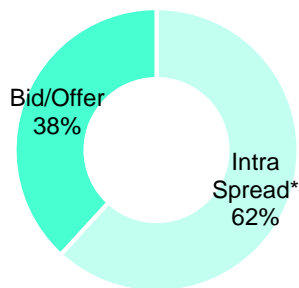


## MatchIt Conditional Session Volume

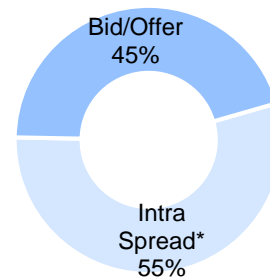


## EXECUTION BY PRICE

### Main Session Volume by Price Point



### Conditional Session Volume by Price Point



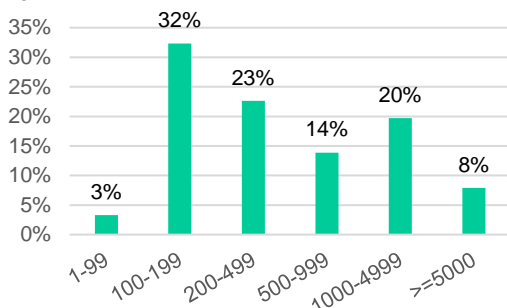
\*Intra spread includes fills in locked markets

\*\* 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

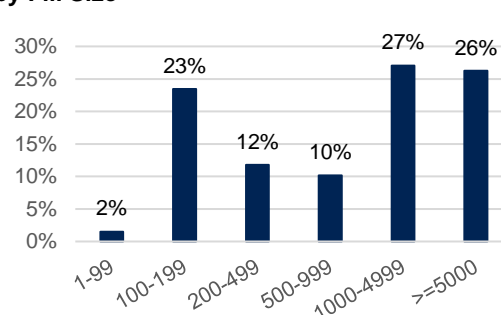


## EXECUTION FILL SIZE DISTRIBUTION

**Main Session Shares Executed by Fill Size**

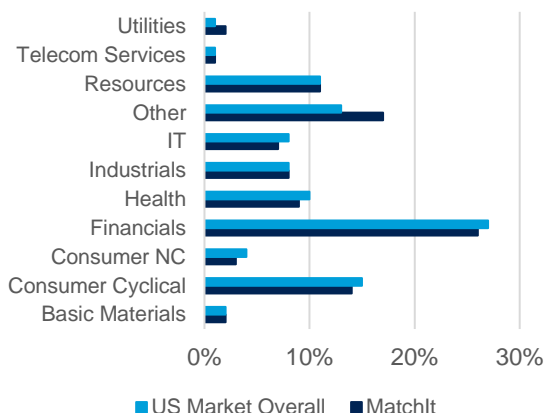


**Conditional Session Shares Executed by Fill Size**

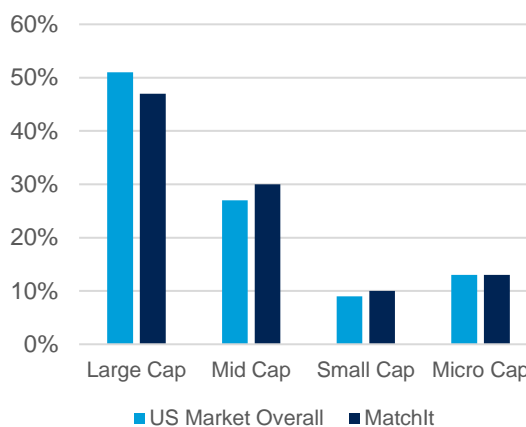


## EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE U.S. MARKET OVERALL

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



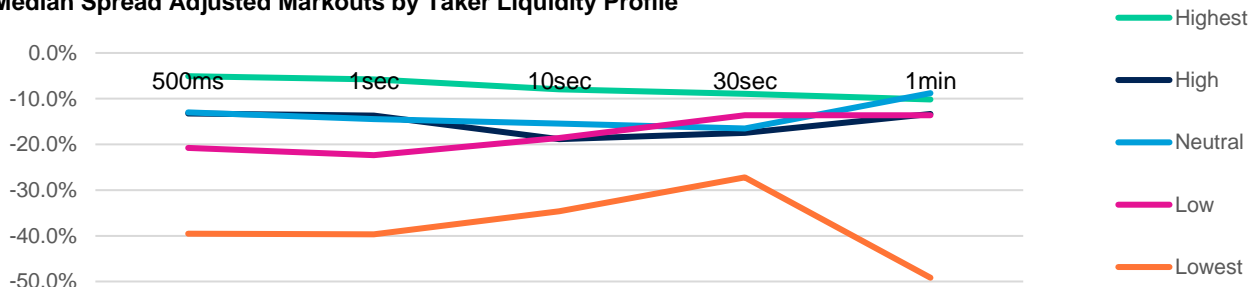
**MatchIt Executions vs U.S. market Overall by Market Cap % Volume**



## SPREAD ADJUSTED MARKOUTS BY TAKER LIQUIDITY PROFILES

Sep 2020 – Nov 2020

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



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

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