

# MatchIt ATS

Sep 2019

## EXECUTION METRICS

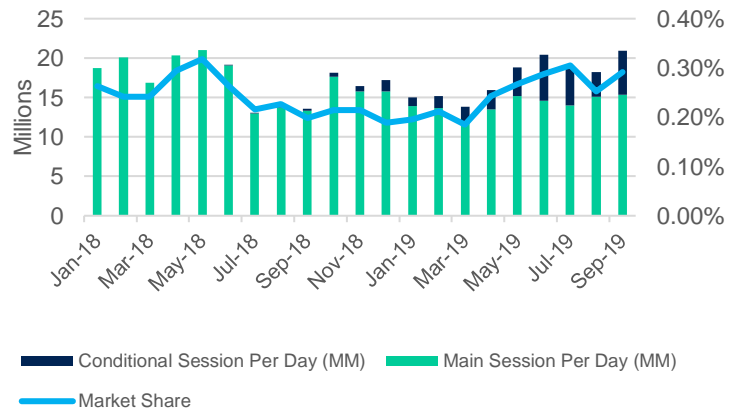
### MatchIt Main Session

Average daily volume (mm single counted)	15.4
Average daily notional (\$mm)	\$596
Average trade size	212
Unique symbols traded	7,039

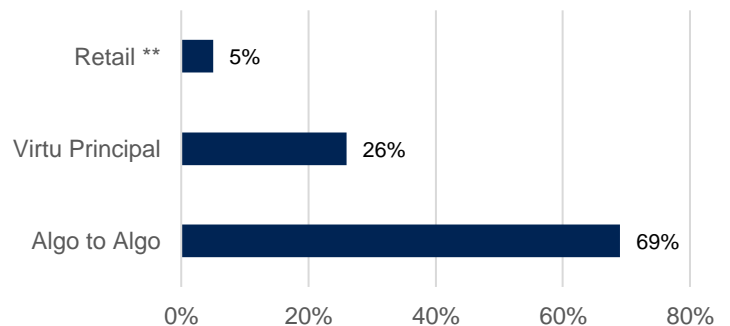
### MatchIt Conditional Session

Average daily volume (mm single counted)	5.6
Average daily notional (\$mm)	\$195
Average trade size	183
Unique symbols traded	4,267

## MatchIt ADV and Market Share

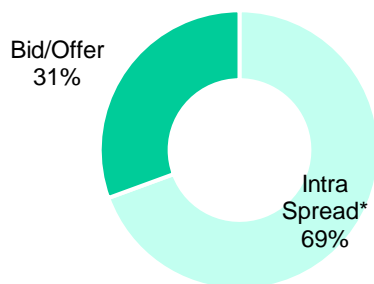


## MatchIt Conditional Session Volume

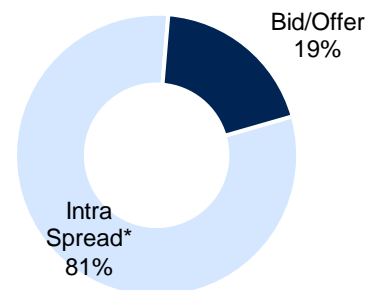


## EXECUTION BY PRICE

### Main Session Volume by Price Point



### Conditional Session Volume by Price Point



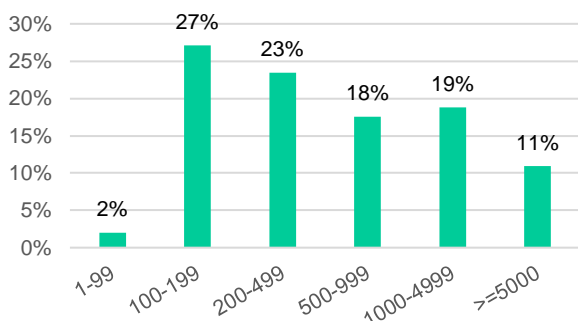
\* Intra spread includes fills in locked markets

\*\* Virtu Americas LLC receives 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

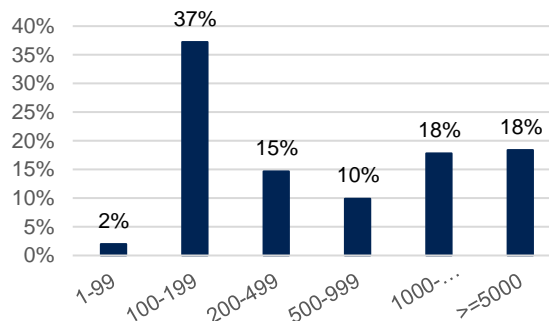


## EXECUTION FILL SIZE DISTRIBUTION

**Main Session Shares Executed by Fill Size**

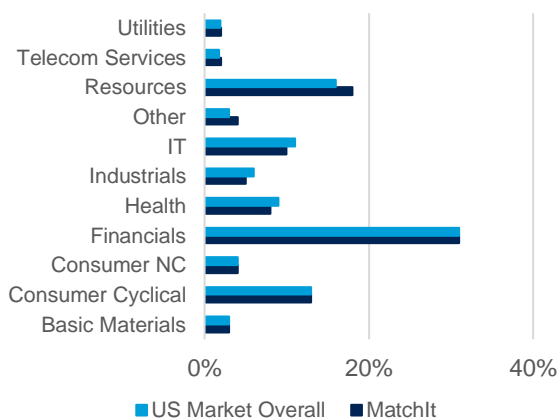


**Conditional Session Shares Executed by Fill Size**

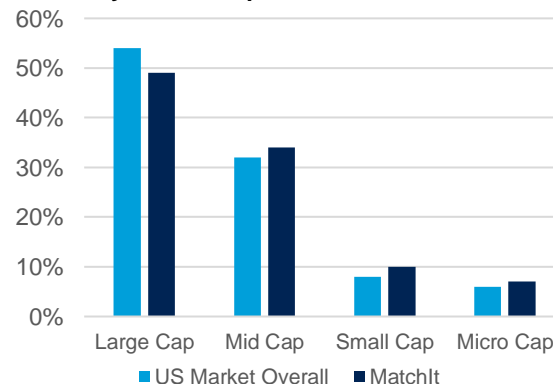


## EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE U.S. MARKET OVERALL

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



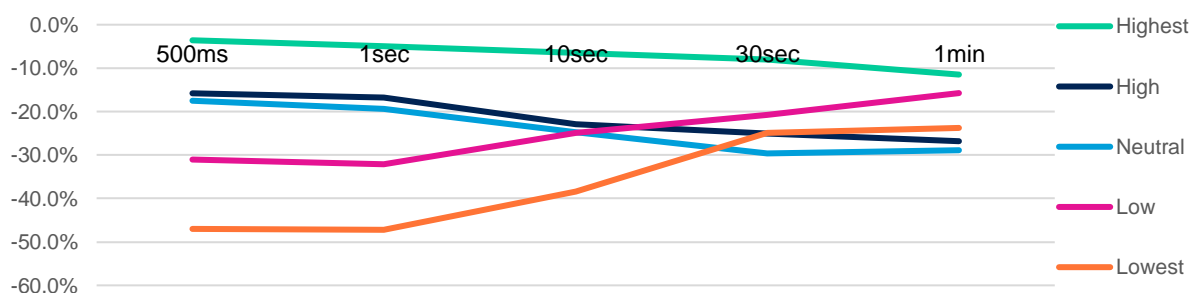
**MatchIt Executions vs U.S. market Overall by Market Cap % Volume**



## SPREAD ADJUSTED MARKOUTS BY TAKER LIQUIDITY PROFILES

Jul - Sep 2019

**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)

© 2019 Virtu Financial, Inc. All rights reserved. Not to be reproduced or retransmitted without permission.

These materials are for informational purposes and are not intended to be used to make trading or investment decisions, they are not intended as an offer to sell or the solicitation of an offer to buy any security or financial product, and are not intended as advice (investment, tax or legal). The information contained herein has been taken from trade and statistical services and other sources we believe to be reliable but we do not represent that such information is accurate or complete and it should not be relied upon as such. No guarantee or warranty is made as to the reasonableness of the assumptions or the accuracy of the models or market data. Securities products and services are offered by the following subsidiaries of Virtu Financial, Inc. In the U.S., Virtu ITG LLC or Virtu Americas LLC, both FINRA and SIPC members; in Canada, Virtu ITG Canada Corp., member Canadian Investor Protection Fund ("CIPF") and Investment Industry Regulatory Organization of Canada ("IIROC"), MATCHNow® is a product offering of TriAct Canada Marketplace LP ("TriAct"), member CIPF and IIROC. TriAct is a wholly owned subsidiary of Virtu ITG Canada Corp.; in Europe, Virtu ITG Europe Limited, registered in Ireland No. 283940 ("VIEL") (VIEL's registered office is Block A, 1 Georges Quay, Dublin 2, Ireland. VIEL is authorized and regulated by the Central Bank of Ireland), and also by Virtu Financial Ireland Limited, registered in Ireland No. 471719 ("VFIL") (VFIL's registered office is Whitaker Court, Whitaker Square, Third Floor, Block C, Sir John Rogerson's Quay, Dublin 2, Ireland. VFIL is authorised and regulated by the Central Bank of Ireland); in Asia, Virtu ITG Hong Kong Limited (SFC License No. AHD810), Virtu ITG Singapore Pte Limited (CMS License No. 100138-1), and Virtu ITG Australia Limited (AFS License No. 219582).