

U.S. POSIT (Continuous) and POSIT Alert

Aug 2020

EXECUTION METRICS

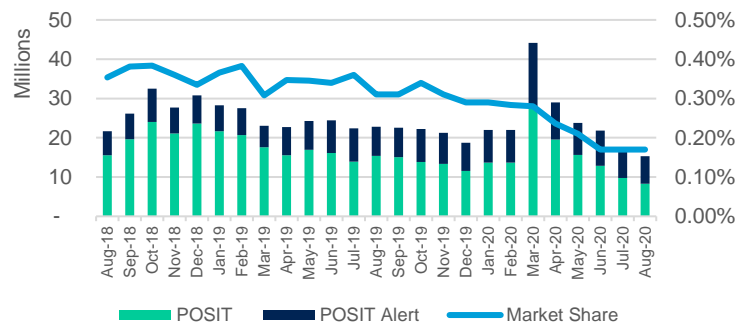
POSIT Continuous

Average daily volume (mm single counted)	8.3
Average daily notional (\$mm)	\$351
Average trade size	202
Unique symbols traded	6,086

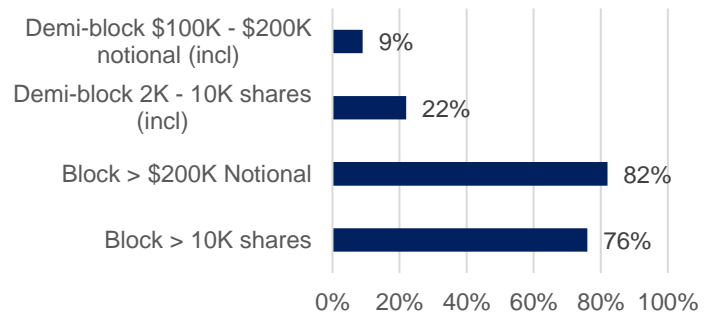
POSIT Alert

Average daily volume (mm single counted)	7.0
Average daily notional (\$mm)	\$341
Average trade size	12,297
Unique symbols traded	2,479

POSIT Continuous and POSIT Alert ADV and Market Share

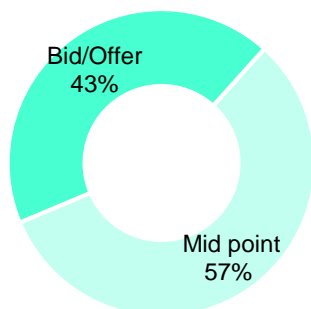


POSIT Alert Block Metrics

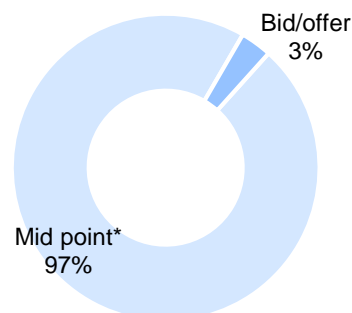


EXECUTION BY PRICE

POSIT Continuous Volume by Price Point



POSIT Alert Volume by Price Point

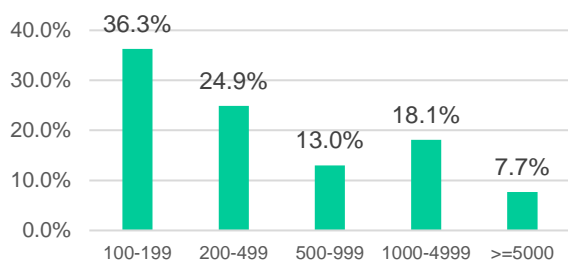


*Midpoint includes fills in locked markets

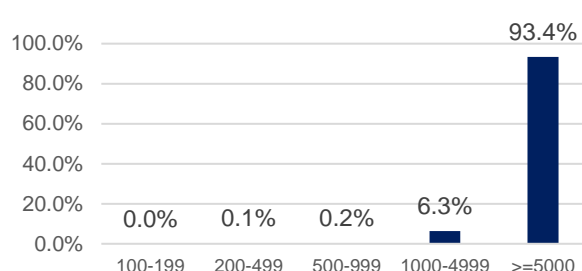


EXECUTION FILL SIZE DISTRIBUTION

POSIT Continuous Shares Executed by Fill Size

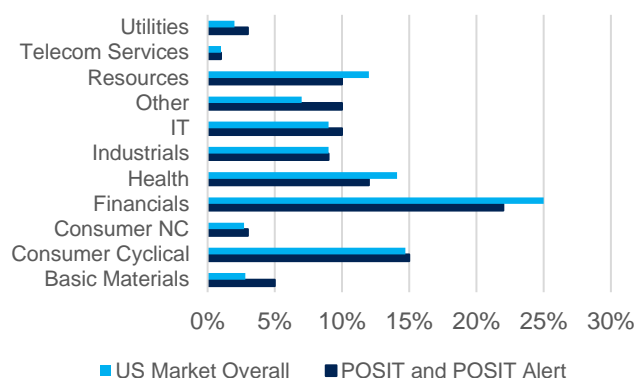


POSIT Alert Shares Executed by Fill Size

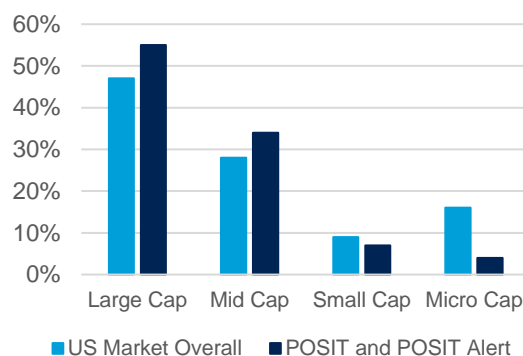


EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE OVERALL U.S. MARKET

POSIT Continuous and POSIT Alert Executions vs. U.S. Market Overall by Sector



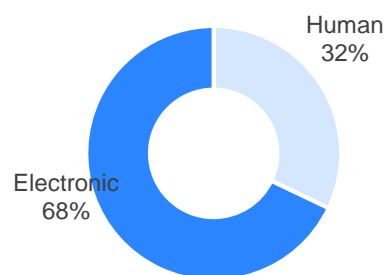
POSIT Continuous and POSIT Alert Executions vs. U.S. Market Overall by Market Cap % Volume



POSIT ALERT EXECUTION METRICS

Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	97,168	18,368	5.62%
Electronic	22,504	10,633	0.67%

POSIT Alert Executed Volume



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 | www.virtu.com

© 2020 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 includes Virtu proprietary information and/or has been taken from sources we believe to be reliable, but we do not represent or warrant that such information is accurate or complete and it should not be relied upon as such.

Securities products and services are offered by the following subsidiaries of Virtu Financial, Inc. In the U.S., Virtu Americas LLC, member FINRA and SIPC; in Canada, Virtu ITG Canada Corp., member Canadian Investor Protection Fund and Investment Industry Regulatory Organization of Canada; in Europe, Virtu ITG Europe Limited, registered in Ireland No. 283940 ("VIEL") (VIEL is authorized and regulated by the Central Bank of Ireland), and Virtu Financial Ireland Limited, registered in Ireland No. 471719 ("VFIL") (VFIL is authorized and regulated by the Central Bank of Ireland). The registered office of VIEL and VFIL is Whitaker Court, Whitaker Square, Sir John Rogerson's Quay, Dublin 2, 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).