

# Prism Frontier

## Our execution algo monitoring and analysis tool

Virtu's trading strategies are designed with simple principles in mind: trader intuition and transparency. When the trade is complete, Prism offers post-trade insight into strategy order placement and intention.

### SIMPLE. PRACTICAL. TRANSPARENT.

Prism's goal is to enhance algo transparency by providing a clean view into strategy objectives and implementation. Available via Prism, are pre-designed templates that align liquidity and performance metrics with each algo strategy.

### Prism Post-Trade Templates

Parent Summary



Covert Algo Performance Summary





## THROUGH PRISM, YOU CAN TRACK:

- **Venue access:** Translates fix tags to offer descriptive reporting of block, retail and institutional cross liquidity
- **Execution price points:** View near, mid, far and intra NBBO execution levels
- **Mark-outs:** Check from millisecond to minute intervals
- **Child order trading intentions:** Monitor the trading logic driving execution

## PRISM FRONTIER TEMPLATES

Our catalogue of templates is growing and is focused on helping you measure and identify opportunities to improve performance.

### Prism Post-Trade

Conventional post-trade analysis augmented with algorithm-specific performance metrics, raw liquidity codes on executions from Virtu's ATS/MTF and mark out analysis on fills based on the child order's intention.

The post-trade template is available for Virtu's Fan, Oasis, Covert, Catch and Opportunistic strategies.

### Prism Real-Time

Expected to be released in 3Q 2020

Monitor your executions in real-time, Prism harmonizes your trades with street side market data.

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## ABOUT VIRTU

Virtu is a leading provider of financial services and products that leverages cutting-edge technology to deliver liquidity to the global markets and innovative, transparent trading solutions to its clients. Leveraging its global market making expertise and infrastructure, Virtu provides a robust product suite including offerings in execution, liquidity sourcing, analytics and broker-neutral, multi-dealer platforms in workflow technology.

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

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