



December 2021

MatchIt ATS

Monthly Execution Metrics

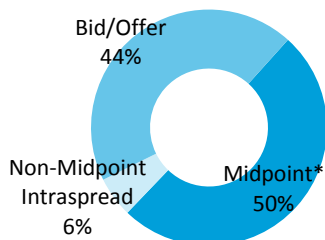
MatchIt Main Session

Average daily volume (mm single counted)	32.2
Average daily notional (\$mm)	\$1,527
Average trade size	141
Unique symbols traded	9,027

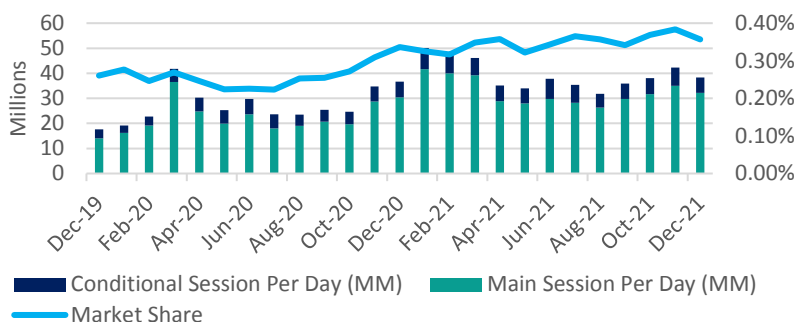
MatchIt Conditional Session

Average daily volume (mm single counted)	6.1
Average daily notional (\$mm)	\$187
Average trade size	295
Unique symbols traded	7,376

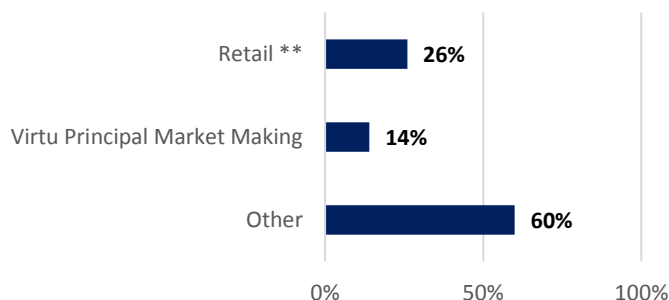
Main Session Volume by Price Point



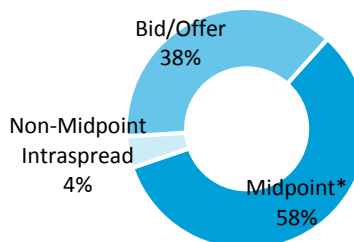
MatchIt ADV and Market Share



MatchIt Conditional Session Volume



Conditional Session Volume by Price Point

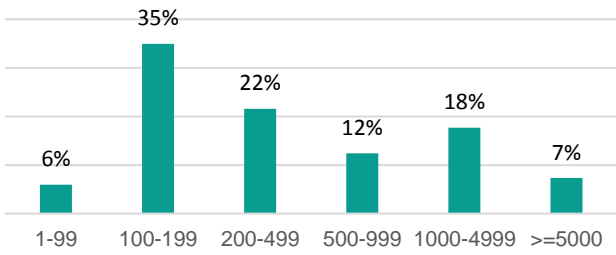


*Midpoint includes fills in locked markets

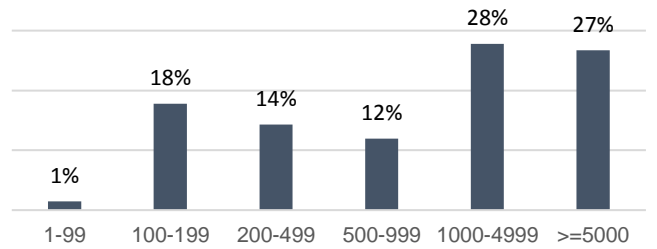
** Virtu Americas LLC received orders from other broker dealers for execution by its market making business ("Retail Orders"). Virtu Americas LLC may transmit an order to the Conditional Session that represents a Retail Order



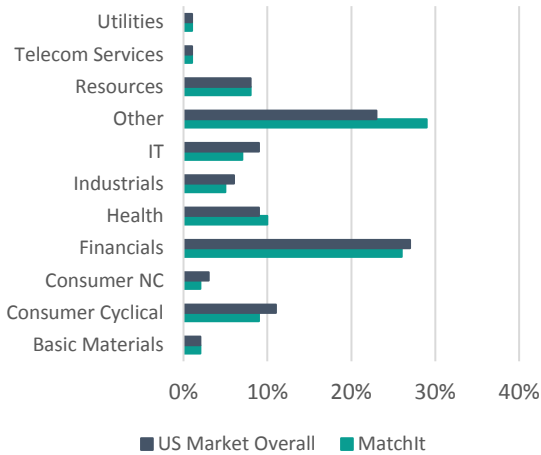
Main Session Shares Executed by Fill Size



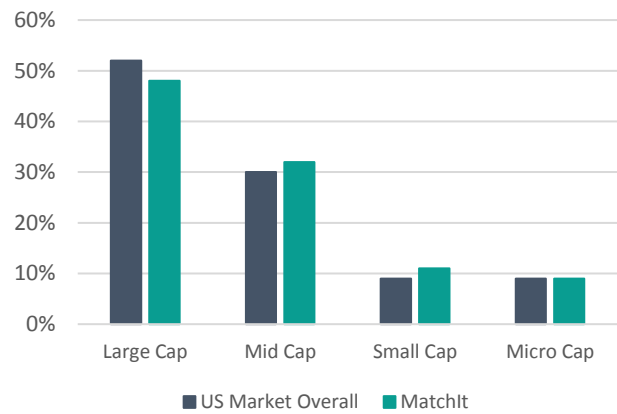
Conditional Session Shares Executed by Fill Size



MatchIt Executions vs. US Market Overall by Sector



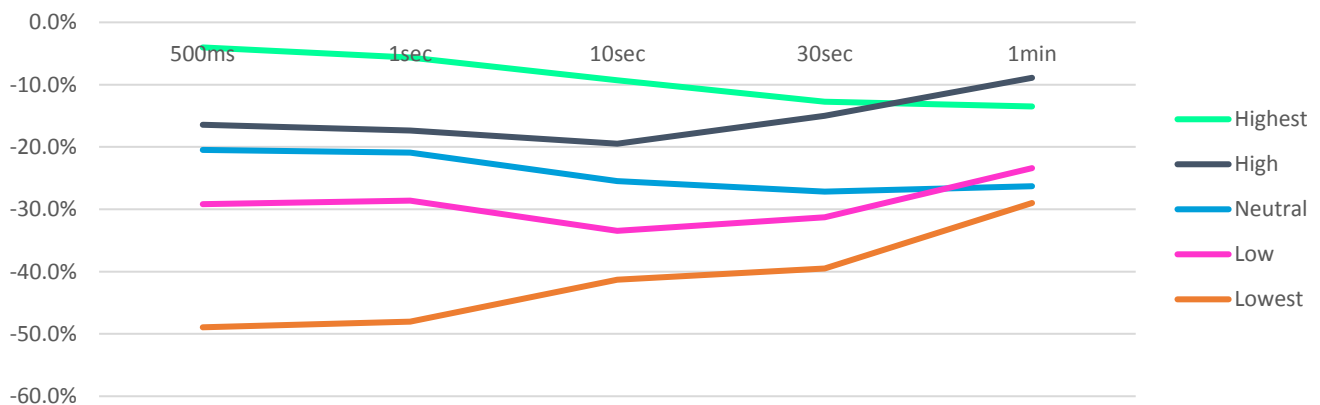
MatchIt Executions vs. US Market Overall by Market Cap % Volume



Median Spread Adjusted Markouts by Taker Liquidity Profiles

Oct 2021 – Dec 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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