



October 2021

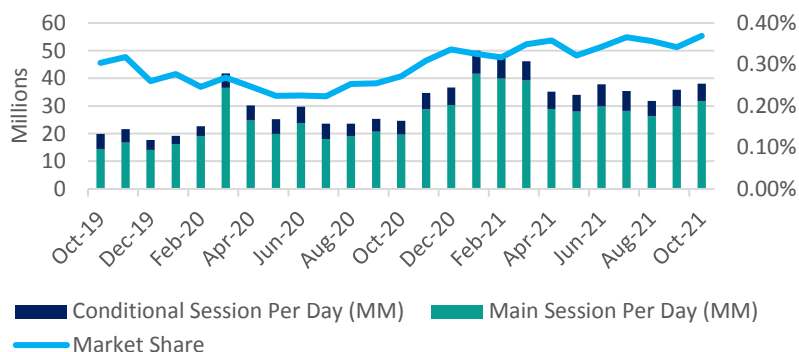
MatchIt ATS

Monthly Execution Metrics

MatchIt Main Session

Average daily volume (mm single counted)	31.7
Average daily notional (\$mm)	\$1,623
Average trade size	146
Unique symbols traded	8,833

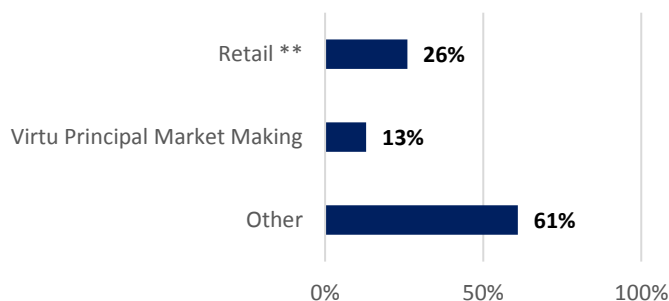
MatchIt ADV and Market Share



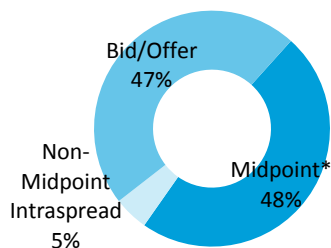
MatchIt Conditional Session

Average daily volume (mm single counted)	6.3
Average daily notional (\$mm)	\$188
Average trade size	319
Unique symbols traded	6,801

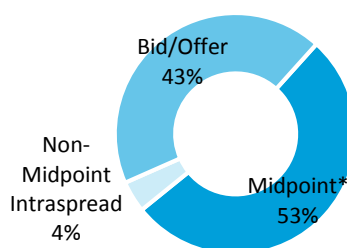
MatchIt Conditional Session Volume



Main Session Volume by Price Point



Conditional Session Volume by Price Point

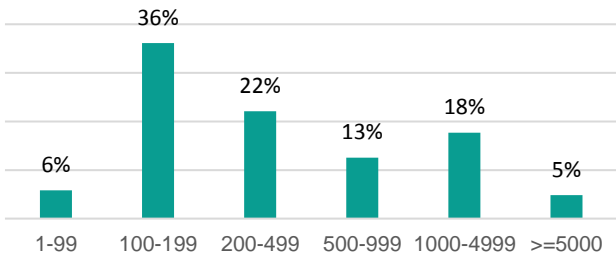


*Midpoint includes fills in locked markets

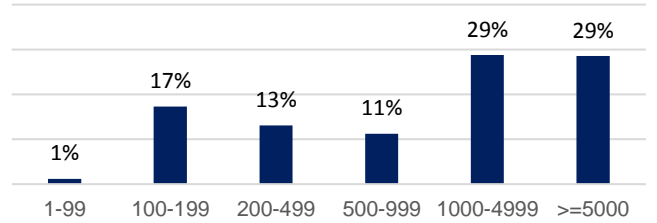
** Virtu Americas LLC received orders from other broker dealers for execution by its market making business ("Retail Orders"). Virtu Americas LLC may transmit an order to the Conditional Session that represents a Retail Order



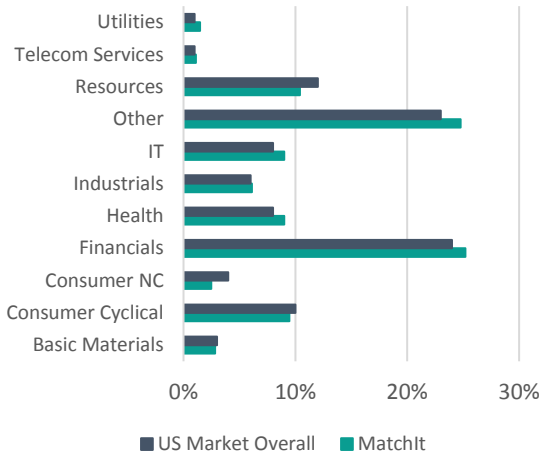
Main Session Shares Executed by Fill Size



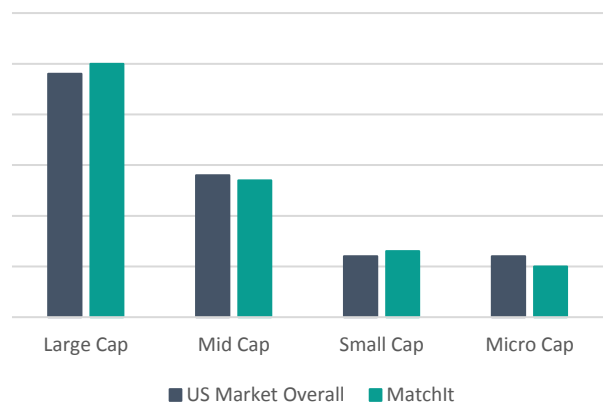
Conditional Session Shares Executed by Fill Size



MatchIt Executions vs. US Market Overall by Sector



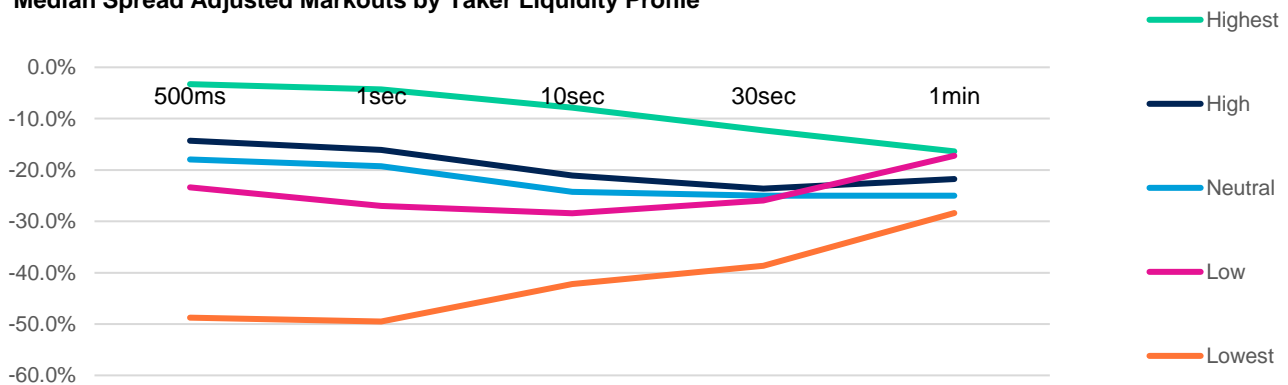
MatchIt Executions vs. US Market Overall by Market Cap % Volume



Median Spread Adjusted Markouts by Taker Liquidity Profiles

Aug 2021 – Oct 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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