



April 2022

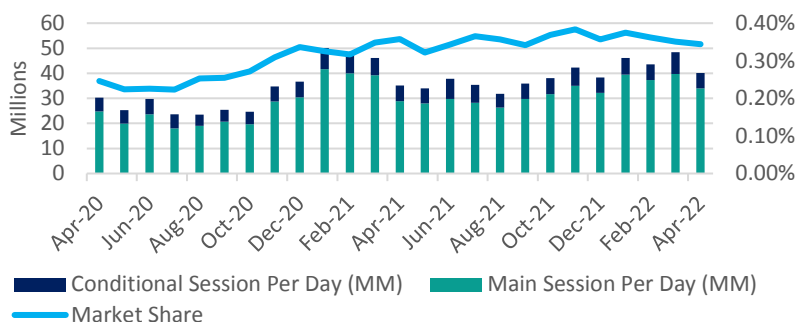
# MatchIt ATS

## Monthly Execution Metrics

### MatchIt Main Session

Average daily volume (mm single counted)	33.9
Average daily notional (\$mm)	\$1,826
Average trade size	132
Unique symbols traded	8,768

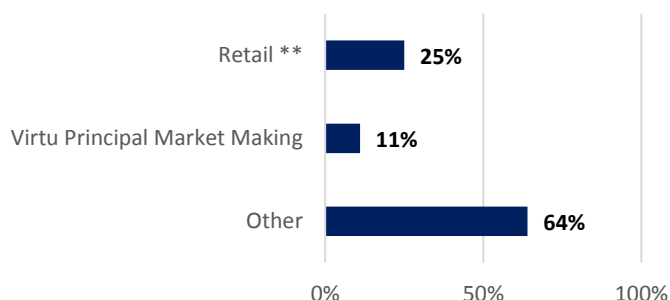
### MatchIt ADV and Market Share



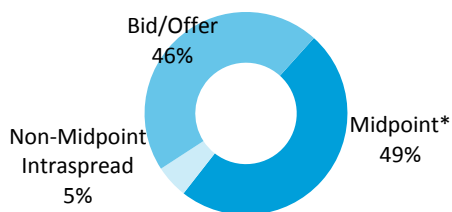
### MatchIt Conditional Session

Average daily volume (mm single counted)	6.2
Average daily notional (\$mm)	\$210
Average trade size	262
Unique symbols traded	7,143

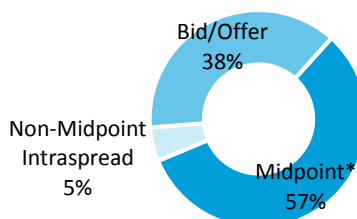
### MatchIt Conditional Session Volume



### Main Session Volume by Price Point



### Conditional Session Volume by Price Point

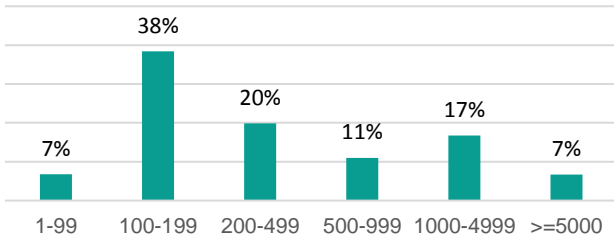


\*Midpoint includes fills in locked markets

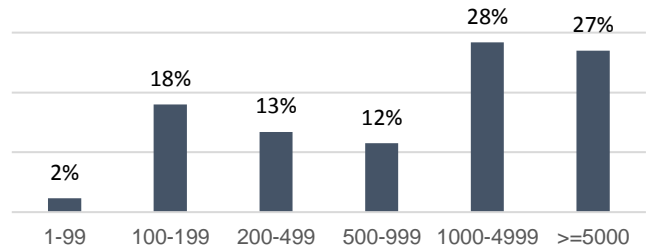
\*\* Virtu Americas LLC receives orders from other broker dealers for execution by its market making business ("Retail Orders"). Virtu Americas LLC may transmit an order to the Conditional Session that represents a Retail Order



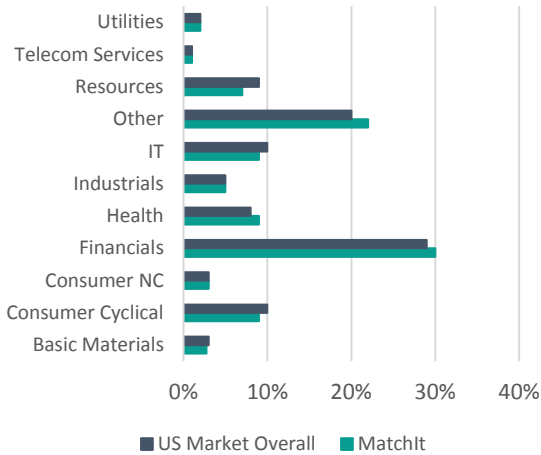
### Main Session Shares Executed by Fill Size



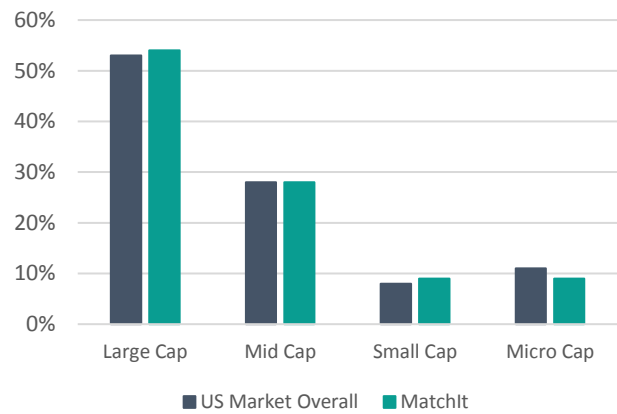
### Conditional Session Shares Executed by Fill Size



### MatchIt Executions vs. US Market Overall by Sector



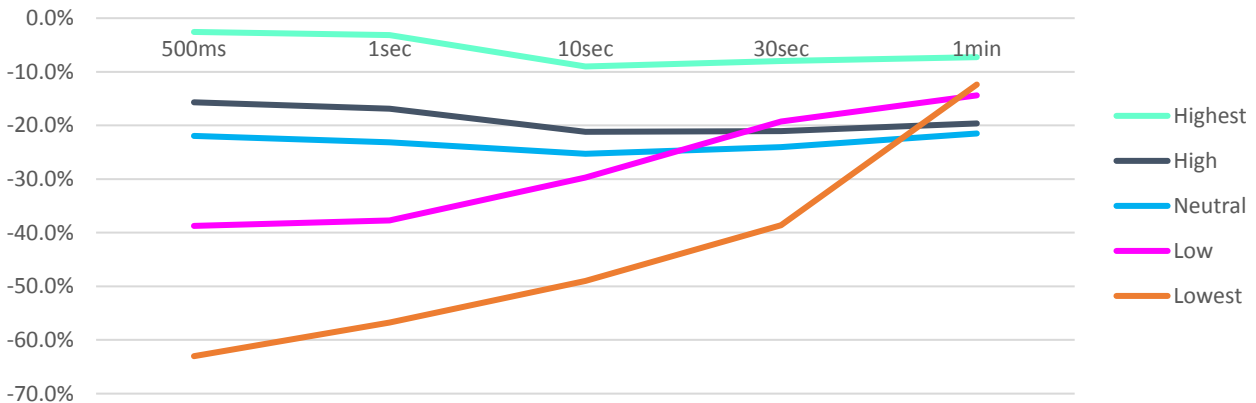
### MatchIt Executions vs. US Market Overall by Market Cap % Volume



### Median Spread Adjusted Markouts by Taker Liquidity Profiles

Feb 2022 – Apr 2022

#### Median Spread Adjusted Markouts by Taker Liquidity Profile





**To learn more, contact your sales representative or call our desk at**  
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