



February 2024

# MatchIt ATS

## Monthly Execution Metrics

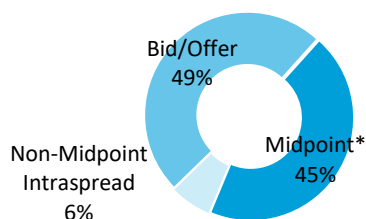
### MatchIt Main Session

Average daily volume	
(mm single counted)	34.3
Average daily notional (\$mm)	\$1,820
Average trade size	120
Unique symbols traded	8,273

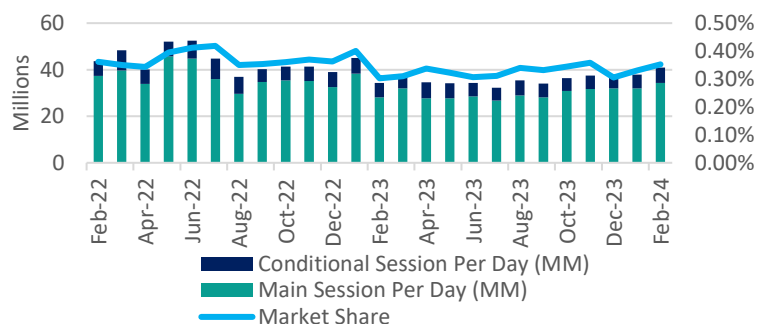
### MatchIt Conditional Session

Average daily volume	
(mm single counted)	6.6
Average daily notional (\$mm)	\$204
Average trade size	242
Unique symbols traded	6,120

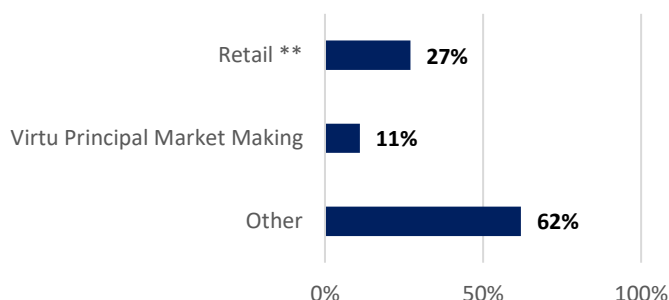
### Main Session Volume by Price Point



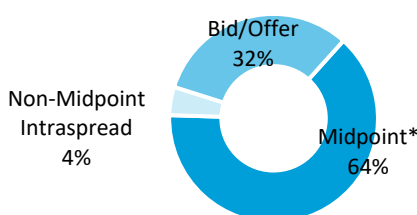
### MatchIt ADV and Market Share



### MatchIt Conditional Session Volume



### Conditional Session Volume by Price Point

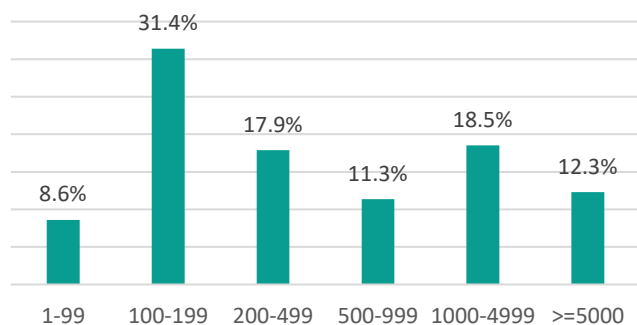


\*Midpoint includes fills in locked markets

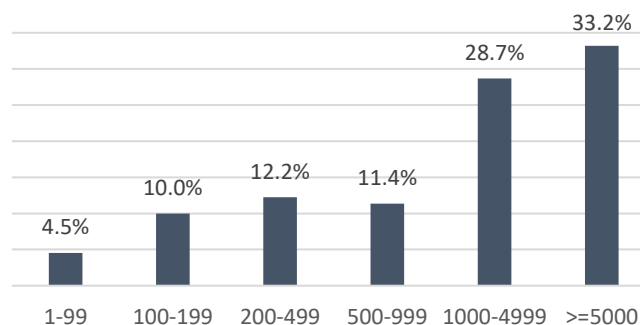
\*\* Virtu Americas LLC receives orders from other broker dealers for execution by its market making business ("Retail Orders"). Virtu Americas LLC may transmit an order to the Conditional Session that represents a Retail Order



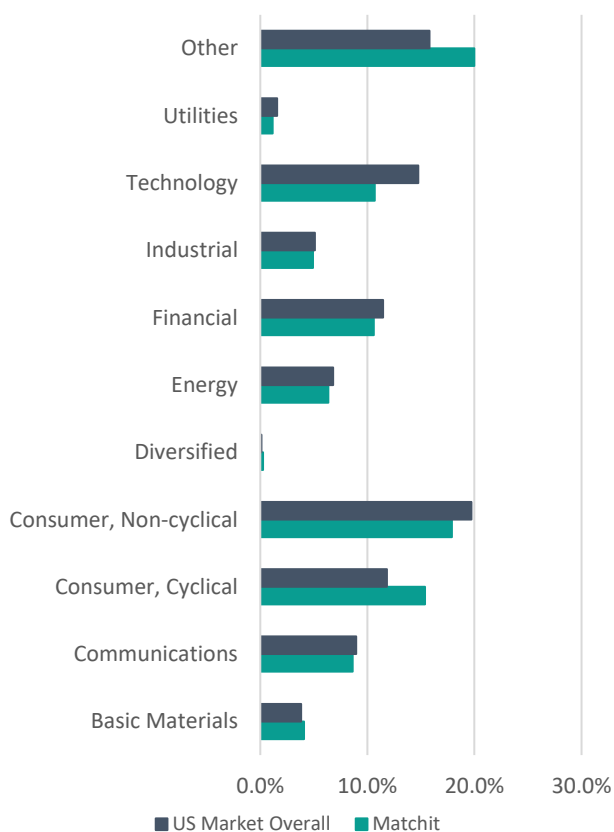
### Main Session Shares Executed by Fill Size



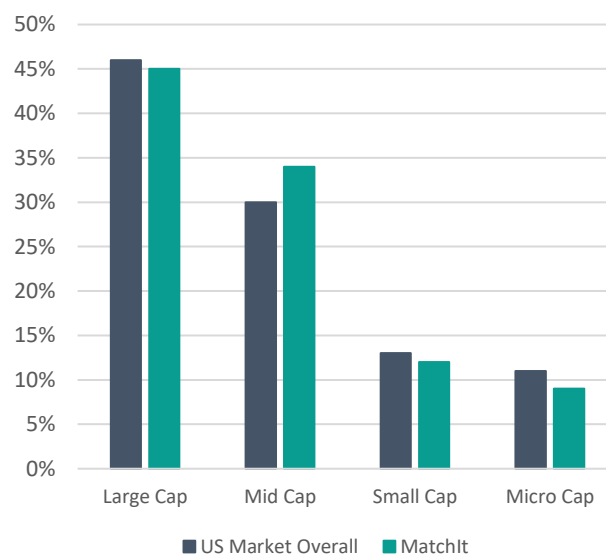
### Conditional Session Shares Executed by Fill Size



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



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

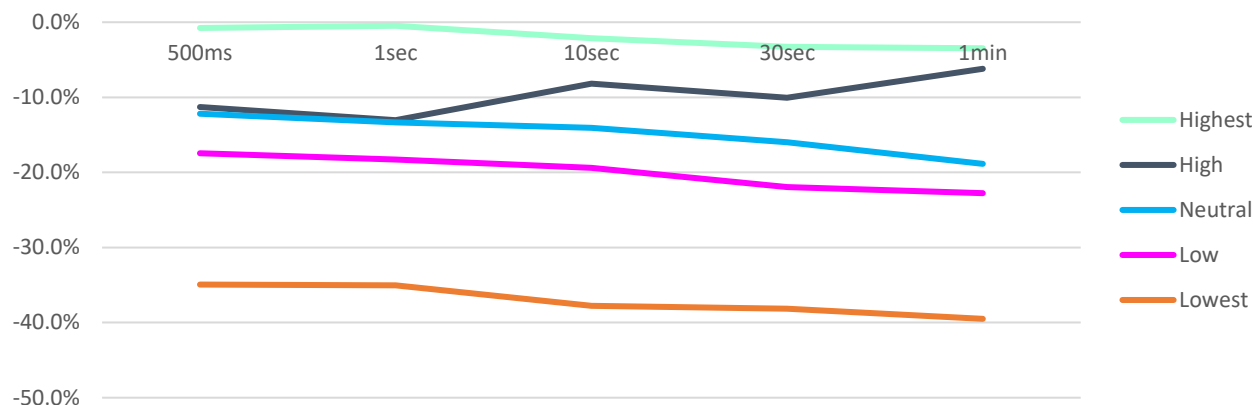




## Median Spread Adjusted Markouts by Taker Liquidity Profiles

Dec 2023 – Feb 2024

### Median Spread Adjusted Markouts by Taker Liquidity Profile



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

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