

U.S. POSIT (Continuous) and POSIT Alert

Aug 2019

EXECUTION METRICS

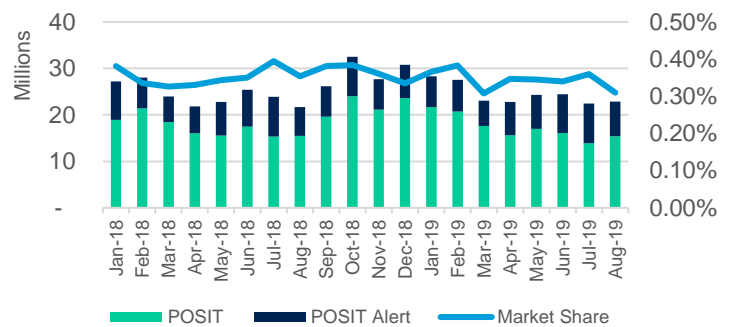
POSIT Continuous

Average daily volume (mm single counted)	15.4
Average daily notional (\$mm)	\$583
Average trade size	212
Unique symbols traded	6,243

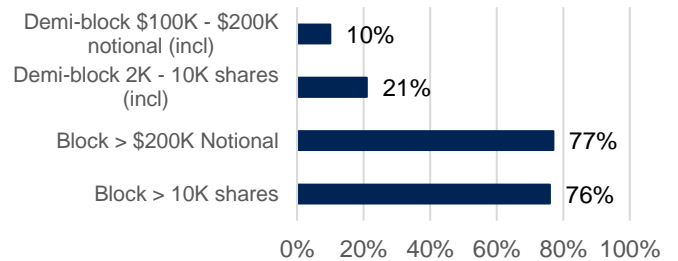
POSIT Alert

Average daily volume (mm single counted)	7.4
Average daily notional (\$mm)	\$308
Average trade size	10,474
Unique symbols traded	2,635

POSIT Continuous and POSIT Alert ADV and Market Share

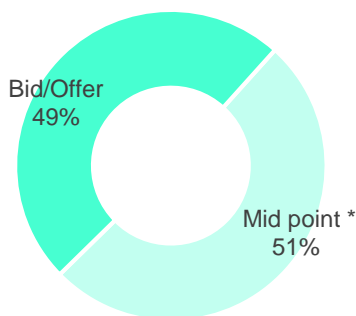


POSIT Alert Block Metrics

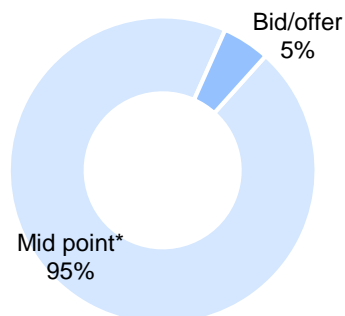


EXECUTION BY PRICE

POSIT Continuous Volume by Price Point



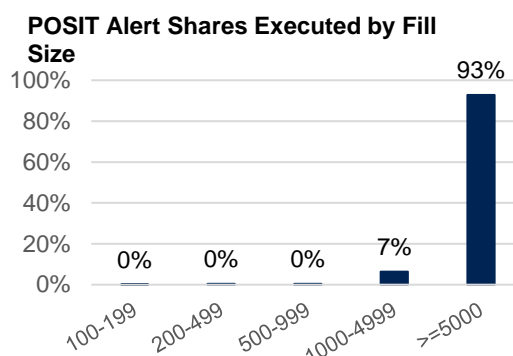
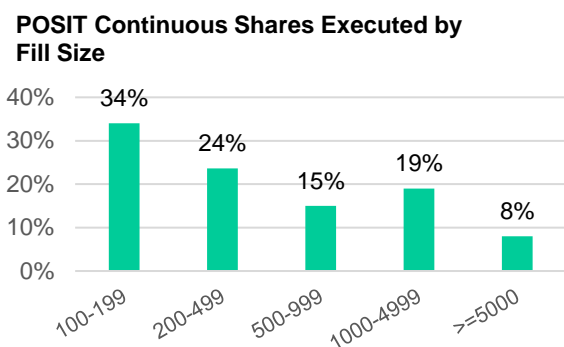
POSIT Alert Volume by Price Point



*Midpoint includes fills in locked markets

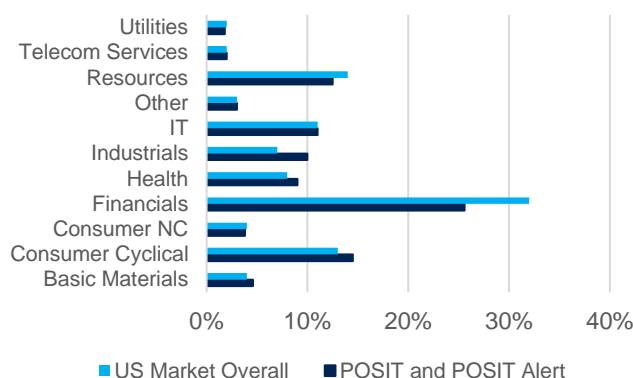


EXECUTION FILL SIZE DISTRIBUTION

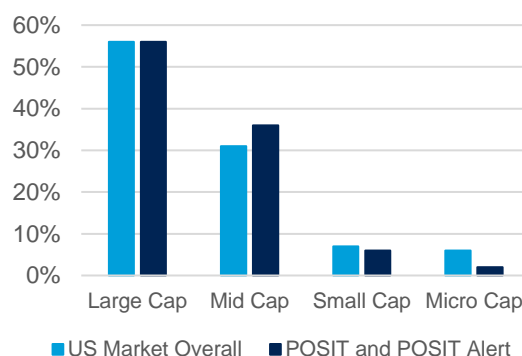


EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE OVERALL U.S. MARKET

POSIT Continuous and POSIT Alert Executions vs. U.S. Market Overall by Sector



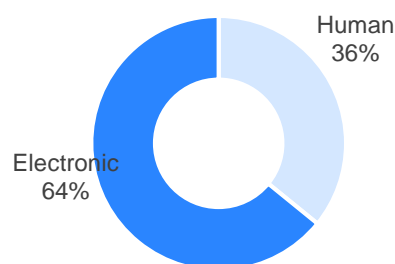
POSIT Continuous and POSIT Alert Executions vs. U.S. Market Overall by Market Cap % Volume



POSIT ALERT EXECUTION METRICS

Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	83,616	23,943	6.50%
Electronic	24,098	7,975	0.42%

POSIT Alert Executed Volume



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

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Excluding POSIT *MATCHNow in Canada. Source: Virtu Financial

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