

U.S. POSIT (Continuous) and POSIT Alert

Jul 2020

EXECUTION METRICS

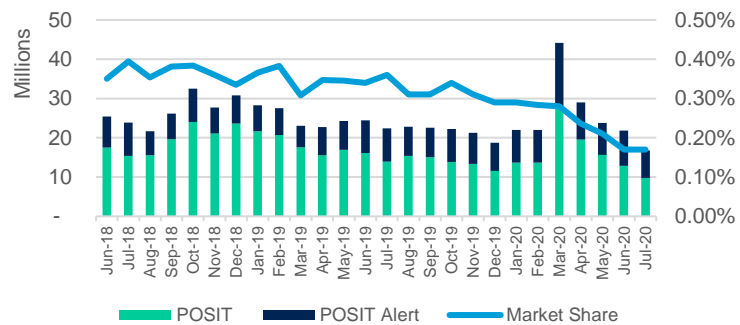
POSIT Continuous

Average daily volume (mm single counted)	9.8
Average daily notional (\$mm)	\$369
Average trade size	213
Unique symbols traded	6,143

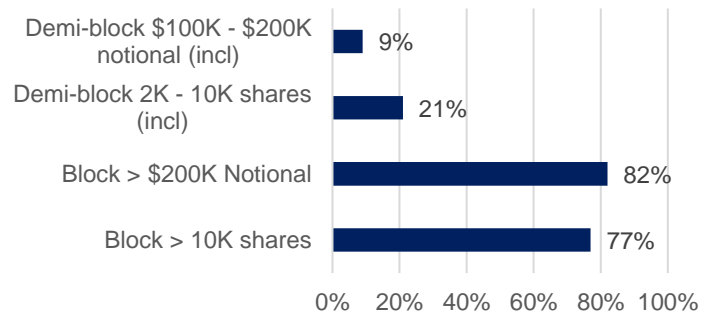
POSIT Alert

Average daily volume (mm single counted)	7.1
Average daily notional (\$mm)	\$333
Average trade size	12,665
Unique symbols traded	2,408

POSIT Continuous and POSIT Alert ADV and Market Share

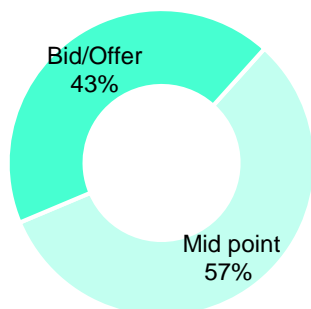


POSIT Alert Block Metrics

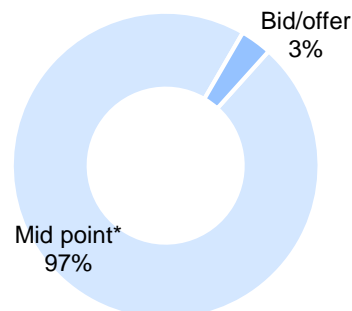


EXECUTION BY PRICE

POSIT Continuous Volume by Price Point



POSIT Alert Volume by Price Point

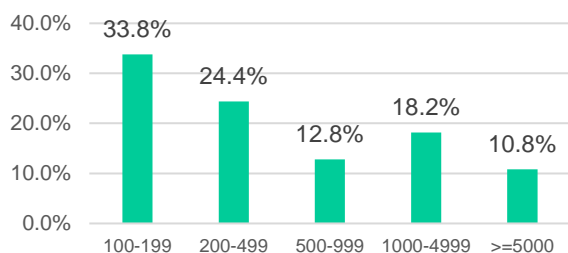


*Midpoint includes fills in locked markets

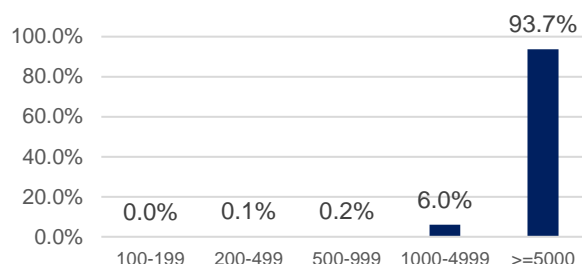


EXECUTION FILL SIZE DISTRIBUTION

POSIT Continuous Shares Executed by Fill Size

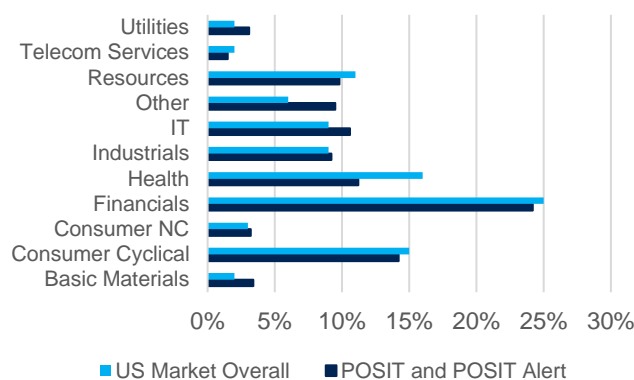


POSIT Alert Shares Executed by Fill Size

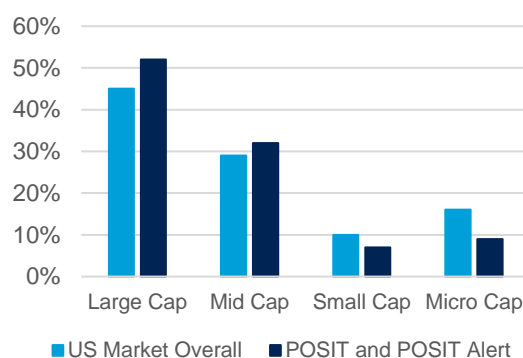


EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE OVERALL U.S. MARKET

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



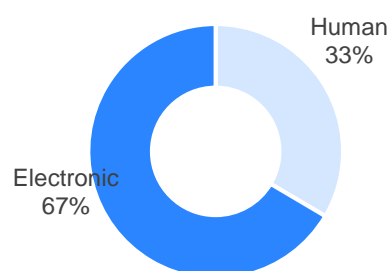
POSIT Continuous and POSIT Alert Executions vs. U.S. Market Overall by Market Cap % Volume



POSIT ALERT EXECUTION METRICS

Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	71,283	19,676	5.74%
Electronic	22,993	11,754	0.63%

POSIT Alert Executed Volume



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

APAC +852.2846.3592 | CAN +1.416.874.0800 | EMEA +44.20.7670.4066 | US +1.212.444.6250
info@virtu.com | www.virtu.com

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