

US POSIT (Continuous) and POSIT Alert

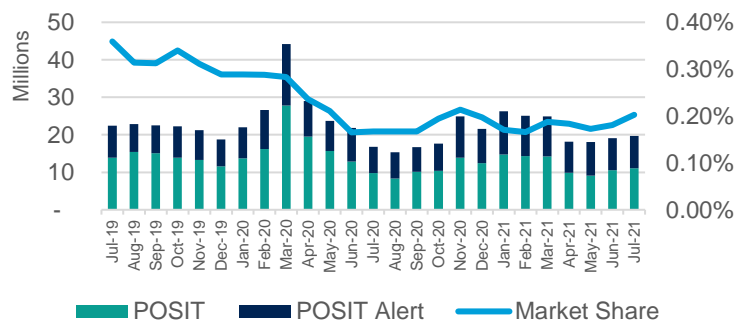
Jul 2021

EXECUTION METRICS

POSIT Continuous

Average daily volume (M, single counted)	11.1
Average daily notional (US\$M)	\$466
Average trade size	224
Unique symbols traded	8,223

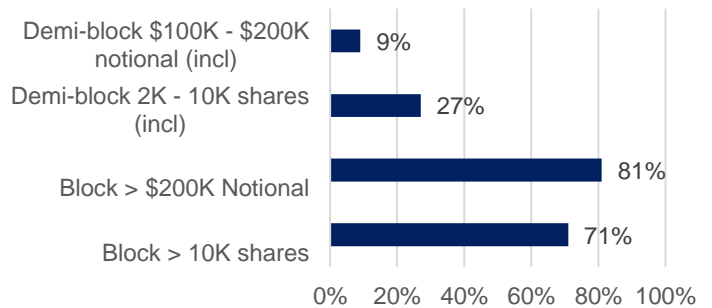
POSIT Continuous and POSIT Alert ADV and Market Share



POSIT Alert

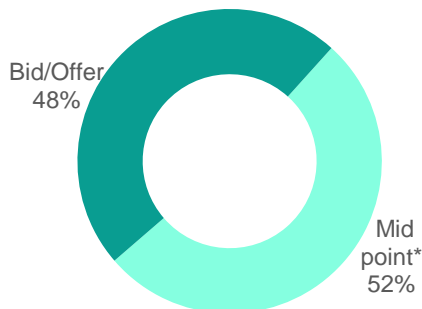
Average daily volume (M, single counted)	8.6
Average daily notional (US\$M)	\$503
Average trade size	10,475
Unique symbols traded	3,330

POSIT Alert Block Metrics

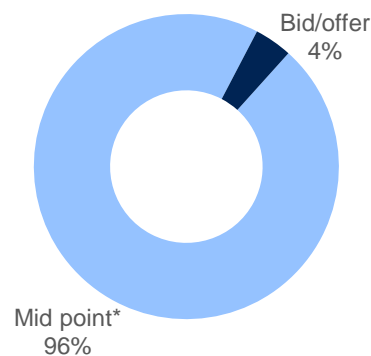


EXECUTION BY PRICE

POSIT Continuous Volume by Price Point



POSIT Alert Volume by Price Point

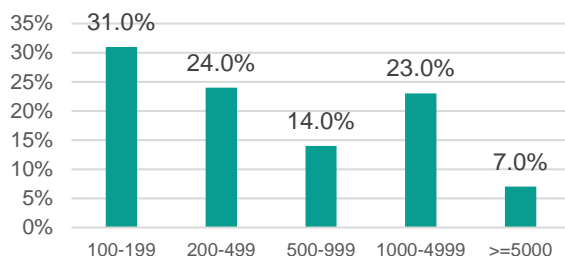


*Midpoint includes fills in locked markets

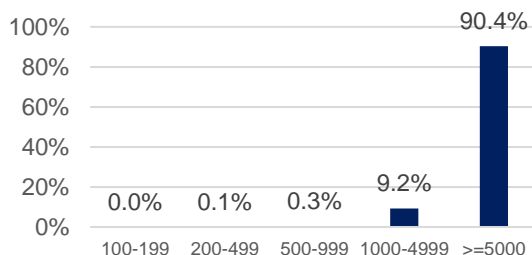


EXECUTION FILL SIZE DISTRIBUTION

POSIT Continuous Shares Executed by Fill Size

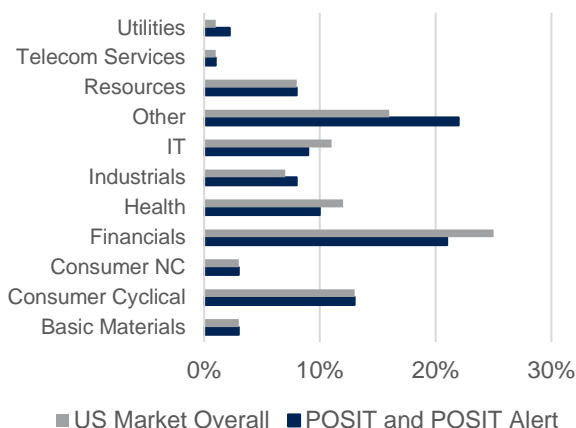


POSIT Alert Shares Executed by Fill Size

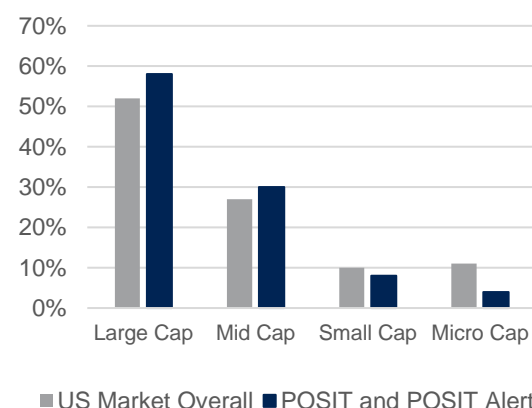


EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE OVERALL US MARKET

POSIT Continuous and POSIT Alert Executions vs. US Market Overall by Sector



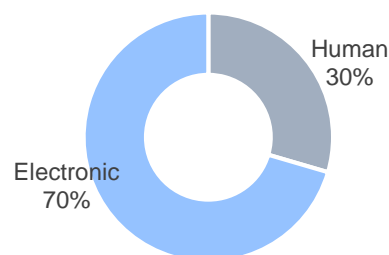
POSIT Continuous and POSIT Alert Executions vs. US Market Overall by Market Cap % Volume



POSIT ALERT EXECUTION METRICS

Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	105,885	14,958	8.35%
Electronic	20,967	9,298	0.83%

POSIT Alert Executed Volume



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

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