

U.S. POSIT (Continuous) and POSIT Alert

Oct 2020

EXECUTION METRICS

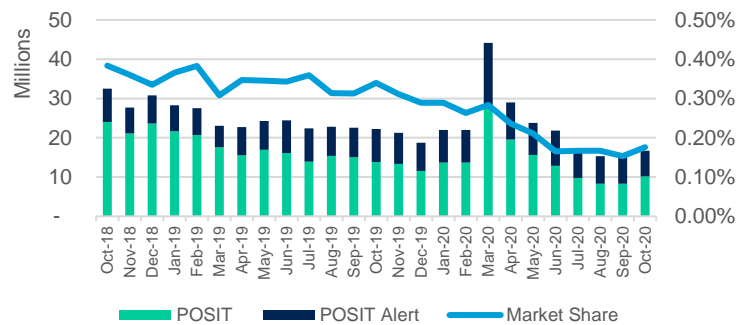
POSIT Continuous

Average daily volume (mm single counted)	10.4
Average daily notional (\$mm)	\$419
Average trade size	215
Unique symbols traded	6,710

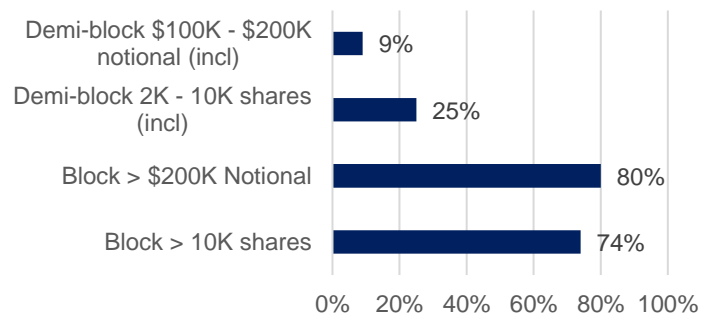
POSIT Alert

Average daily volume (mm single counted)	7.3
Average daily notional (\$mm)	\$366
Average trade size	11,736
Unique symbols traded	2,691

POSIT Continuous and POSIT Alert ADV and Market Share

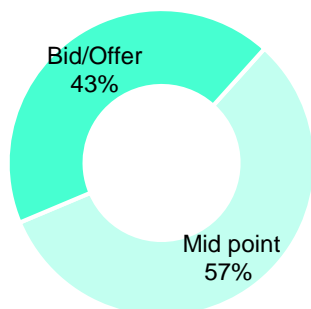


POSIT Alert Block Metrics

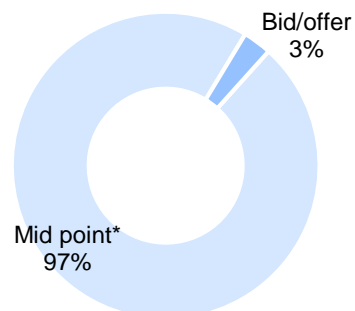


EXECUTION BY PRICE

POSIT Continuous Volume by Price Point



POSIT Alert Volume by Price Point

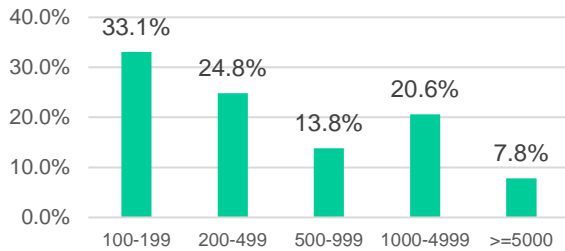


*Midpoint includes fills in locked markets

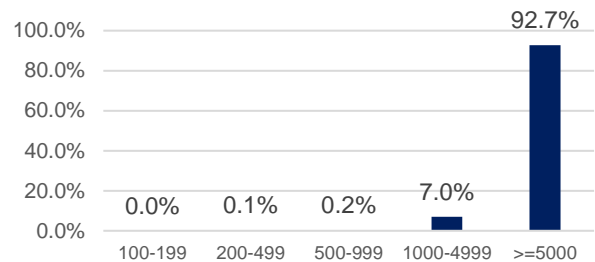


EXECUTION FILL SIZE DISTRIBUTION

POSIT Continuous Shares Executed by Fill Size

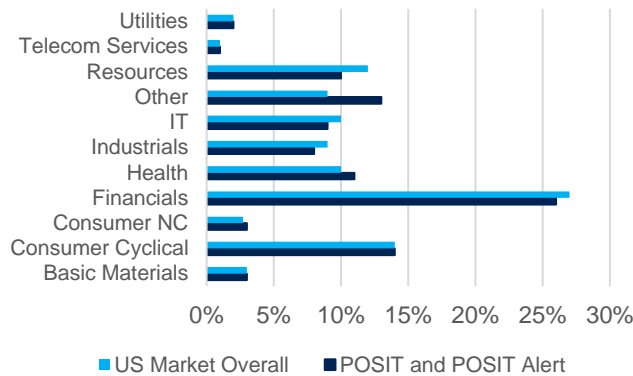


POSIT Alert Shares Executed by Fill Size

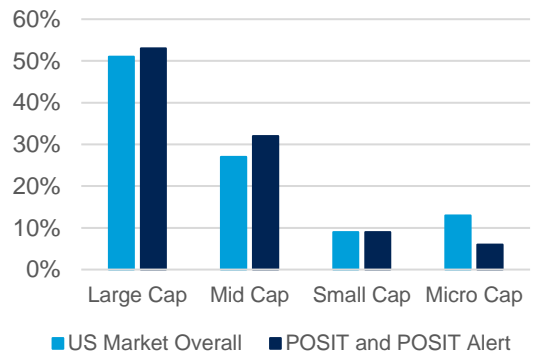


EXECUTION BY SECTOR AND MARKET CAP IN RELATION TO THE OVERALL U.S. MARKET

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



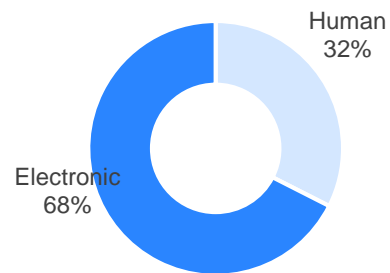
POSIT Continuous and POSIT Alert Executions vs. U.S. Market Overall by Market Cap % Volume



POSIT ALERT EXECUTION METRICS

Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	80,382	16,174	5.59%
Electronic	22,220	10,365	0.71%

POSIT Alert Executed Volume



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

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