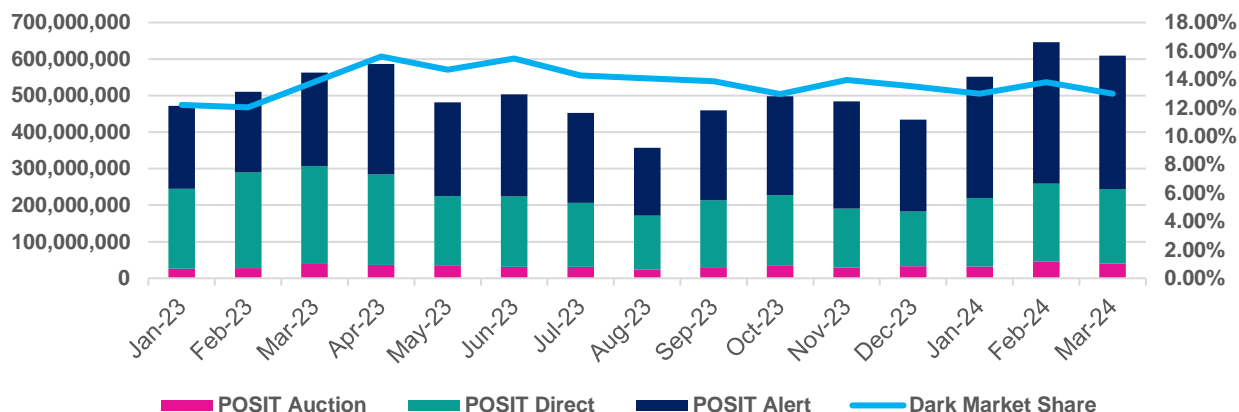




March 2024

# POSIT EU & UK MTF and POSIT Auction Monthly Execution Metrics

POSIT Direct, POSIT Alert\* and POSIT Auction ADV and Dark Market Share



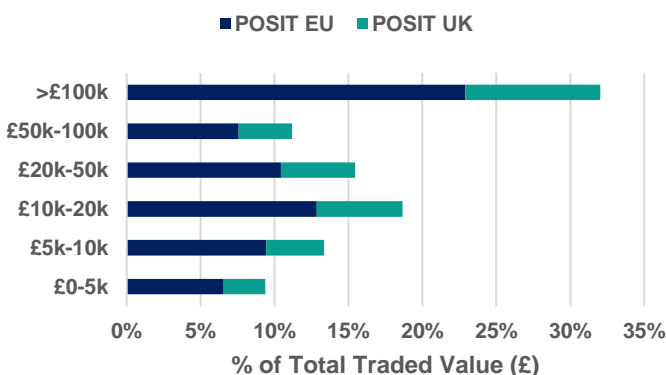
## POSIT Direct Summary

	POSIT EU	POSIT UK
Avg. Order Value (£)	52,494	50,584
Avg. Trade Value (£)	10,554	9,909
Avg. Daily Traded Value (£)	141,977,563	62,150,389
Unique symbols traded	1,427	890

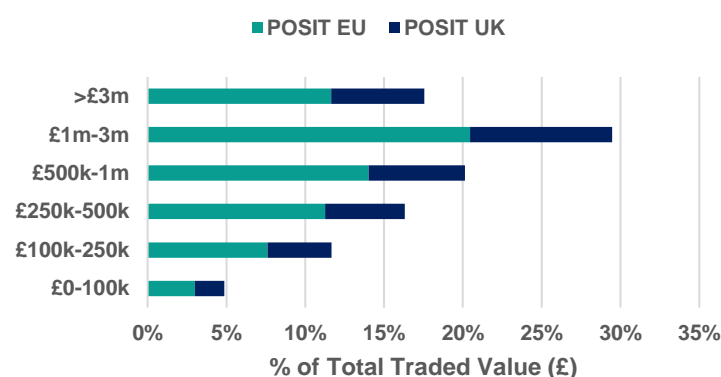
## POSIT Alert Summary

	POSIT EU	POSIT UK
Avg. Order Value (£)	1,245,604	981,138
Avg. Trade Value (£)	339,392	284,438
Avg. Daily Traded Value (£)	251,783,376	113,791,064
Unique symbols traded	973	636

## POSIT Direct Avg. Trade Size Distribution



## POSIT Alert Avg. Trade Size Distribution



\* POSIT Alert is Virtu's block liquidity indication service in EMEA. Reference to orders and/or executions in a POSIT Alert context relates to orders and/or executions resulting from liquidity opportunities identified via POSIT Alert and routed to / executed on, the POSIT MTF, Virtu's regulated trading venue(s). POSIT Alert does not constitute the provision of a regulated service in EMEA, nor is POSIT Alert a trading venue.



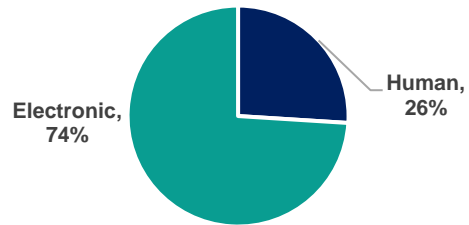
### POSIT Alert

Match Type	Avg. Traded Value £
Human vs Human	1,575,634
Human vs Electronic	1,062,906
Electronic vs Electronic	266,584

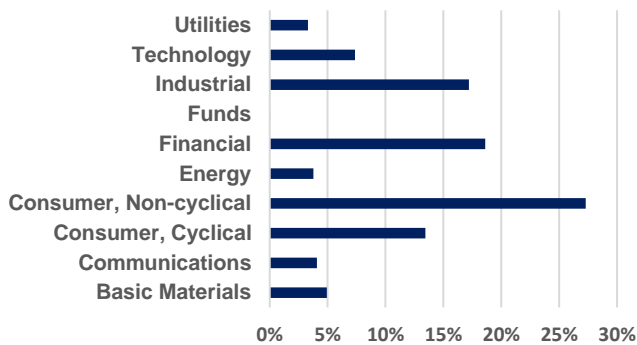
  

Client Type	Median Indicated Size / ADV
Human	7.42%
Electronic	3.48%

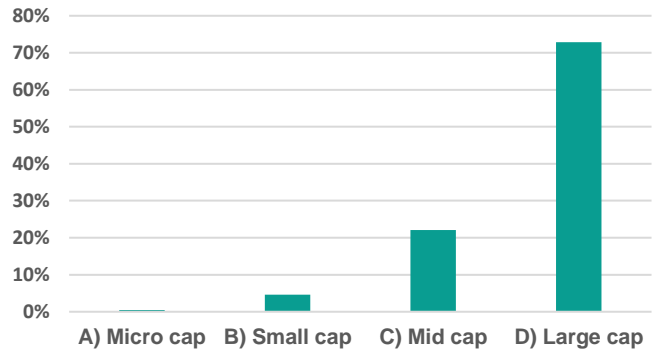
### POSIT Alert Identified Liquidity Executed Volume



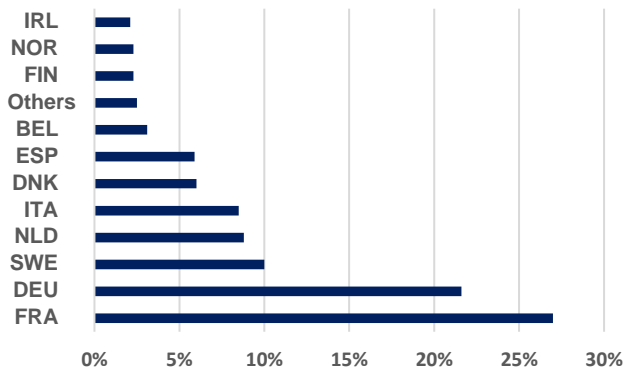
### POSIT MTF Traded Value by Sector



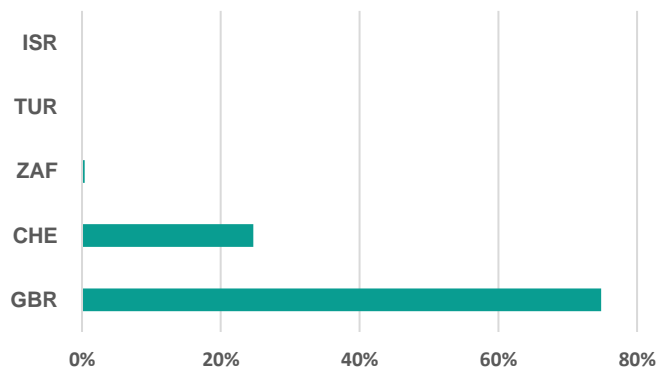
### POSIT MTF Traded Value by Market Cap



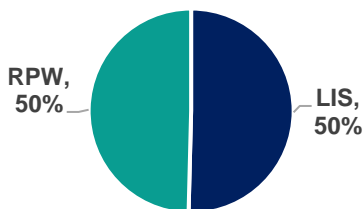
### POSIT EU Traded Value by Market



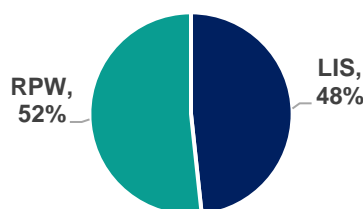
### POSIT UK Traded Value by Market



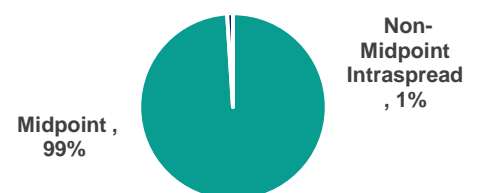
### POSIT EU by Waiver Type



### POSIT UK by Waiver Type



### POSIT MTF by Price Point





## POSIT EU Top Stocks

Security Name	Country Code	Traded Shares	Traded Value (£)	Max Traded Value (£)
SANOFI SA AT XPAR	FRA	3,774,568	282,344,144	26,917,563
ASML HOLDING NV AT XAMS	NLD	362,484	276,828,707	12,145,052
NOVO NORDISK A/S AT XCSE	DNK	2,615,718	265,950,967	4,524,861
BANCO BILBAO VIZCAYA ARGENTARIA SA AT XMAD	ESP	24,430,570	221,132,073	21,005,910
SAP SE AT XETR	DEU	1,443,742	219,717,733	19,525,085
LVMH MOET HENNESSY LOUIS VUITTON SE AT XPAR	FRA	306,244	218,783,265	7,116,543
SIEMENS AG AT XETR	DEU	1,234,370	184,463,669	6,286,520
INFINEON TECHNOLOGIES AG AT XETR	DEU	6,237,474	170,608,071	8,382,289
AIRBUS SE AT XPAR	FRA	1,202,128	163,428,354	3,359,759
LOREAL SA AT XPAR	FRA	418,360	156,304,828	10,391,100

## POSIT UK Top Stocks

Security Name	Country Code	Traded Shares	Traded Value (£)	Max Traded Value (£)
RECKITT BENCKISER GROUP PLC AT XLON	GBR	5,396,180	259,070,597	7,621,073
NESTLE SA AT XSWX	CHE	2,930,810	235,569,441	15,773,986
GSK PLC DRN ED AT XLON	GBR	8,504,772	142,393,182	5,379,021
LONDON STOCK EXCHANGE GROUP PLC AT XLON	GBR	1,450,566	136,240,313	6,966,000
LONZA GROUP AG AT XSWX	CHE	317,560	132,713,521	6,846,978
HALEON PLC AT XLON	GBR	38,266,080	123,126,891	4,571,853
GLENCORE PLC AT XLON	GBR	29,017,876	119,238,722	4,029,262
ASHTED GROUP PLC AT XLON	GBR	2,206,472	119,110,795	4,273,421
DIAGEO PLC AT XLON	GBR	3,767,708	109,373,653	6,680,292
ROCHE HOLDING AG AT XSWX	CHE	550,910	108,063,005	3,861,513

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** +1.646.682.6199

[info@virtu.com](mailto:info@virtu.com) | [www.virtu.com](http://www.virtu.com)

© 2023 Virtu Financial, Inc. All rights reserved. Not to be reproduced or retransmitted without permission. These materials are for informational purposes and are not intended to be used to make trading or investment decisions, they are not intended as an offer to sell or the solicitation of an offer to buy any security or financial product, and are not intended as advice (investment, tax or legal). The information contained herein includes Virtu proprietary information and/or has been taken from sources we believe to be reliable, but we do not represent or warrant that such information is accurate or complete and it should not be relied upon as such.

Securities products and services are offered by the following subsidiaries of Virtu Financial, Inc. In the U.S., Virtu Americas LLC, member FINRA and SIPC; in Canada, Virtu Canada Corp., member Canadian Investor Protection Fund and Canadian Investment Regulatory Organization; in Europe, Virtu Europe Trading Limited, registered in Ireland No. 283940 ("VETL") (VETL is authorized and regulated by the Central Bank of Ireland), and Virtu Financial Ireland Limited, registered in Ireland No. 471719 ("VFIL") (VFIL is authorized and regulated by the Central Bank of Ireland). The registered office of VETL and VFIL is North Dock One, Fifth Floor, 91-92 North Wall Quay, Dublin 1, Ireland, D01 H7V7; in Asia, Virtu ITG Hong Kong Limited (SFC License No. AHD810), Virtu ITG Singapore Pte Limited (CMS License No. 100138-1), and Virtu ITG Australia Limited (AFS License No. 219582).