



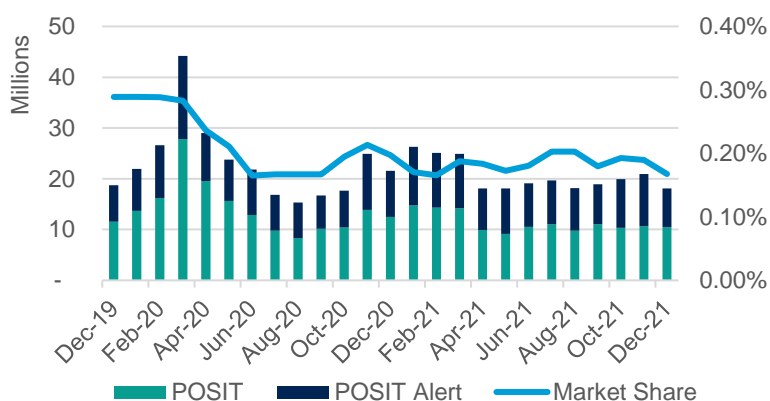
December 2021

US POSIT (Continuous) and POSIT Alert, US Monthly Execution Metrics

POSIT Continuous

Average daily volume (M, single counted)	10.5
Average daily notional (US\$M)	\$442
Average trade size	167
Unique symbols traded	8,748

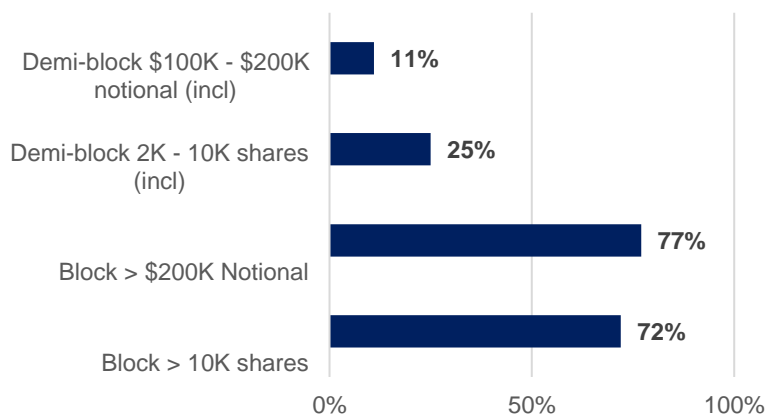
POSIT Continuous and POSIT Alert ADV and Market Share



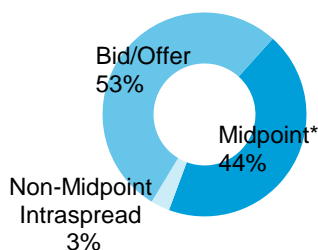
POSIT Alert

Average daily volume (M, single counted)	7.6
Average daily notional (US\$M)	\$415
Average trade size	9,863
Unique symbols traded	3,369

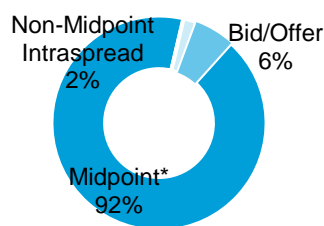
POSIT Alert Block Metrics



POSIT Continuous Volume by Price Point



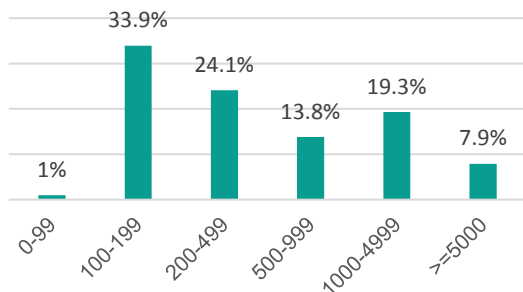
POSIT Alert Volume by Price Point



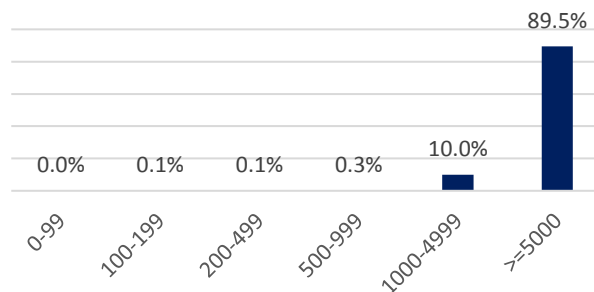
*Midpoint includes fills in locked markets



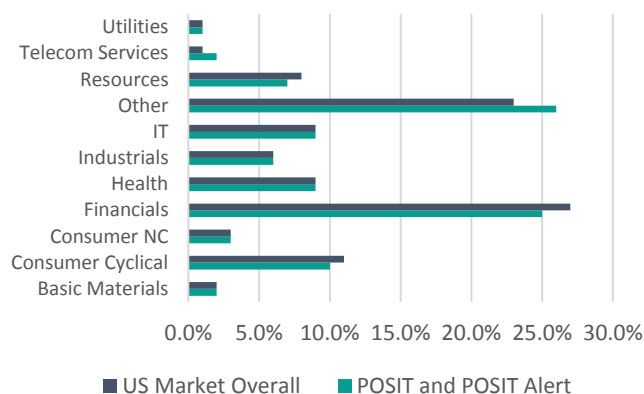
POSIT Continuous Shares Executed by Fill Size



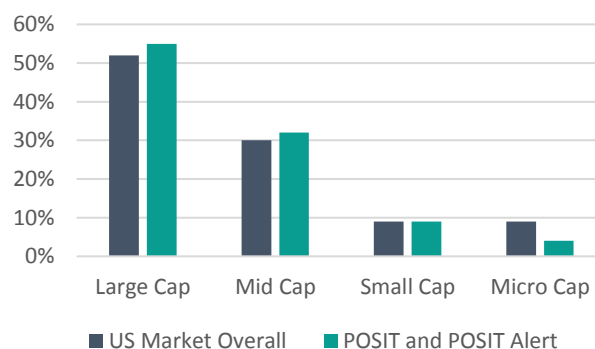
POSIT Alert Shares Executed by Fill Size



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



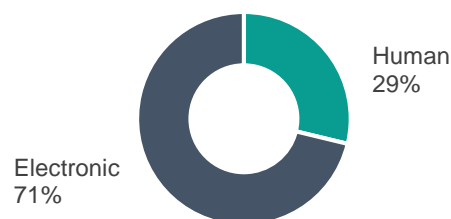
POSIT Continuous and POSIT Alert Executions vs. US Market Overall by Market Cap % Volume



POSIT Alert Average Daily Volume in Shares

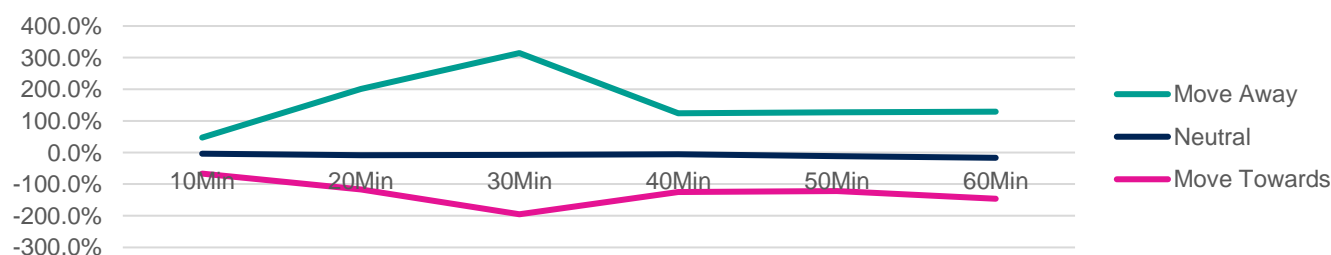
Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	92,753	16,983	6.17%
Electronic	20,498	8,411	0.53%

POSIT Alert Volume Executed Volume



POSIT Continuous Median Spread Adjusted Markouts by Liquidity Profile

Oct 2021 – Dec 2021





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

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