



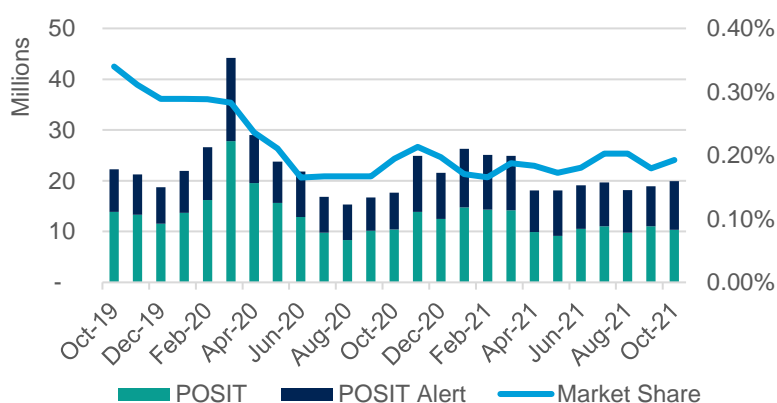
October 2021

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

## POSIT Continuous

Average daily volume (M, single counted)	10.3
Average daily notional (US\$M)	\$439
Average trade size	213
Unique symbols traded	8,323

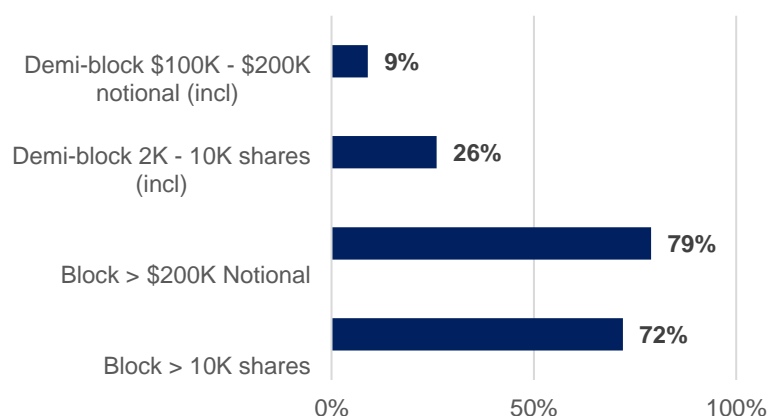
## POSIT Continuous and POSIT Alert ADV and Market Share



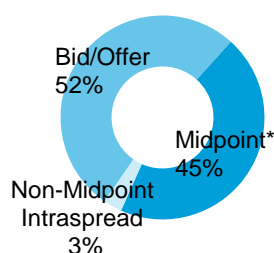
## POSIT Alert

Average daily volume (M, single counted)	9.6
Average daily notional (US\$M)	\$554
Average trade size	10,384
Unique symbols traded	3,528

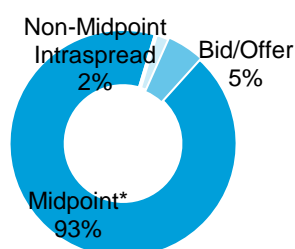
## POSIT Alert Block Metrics



## POSIT Continuous Volume by Price Point



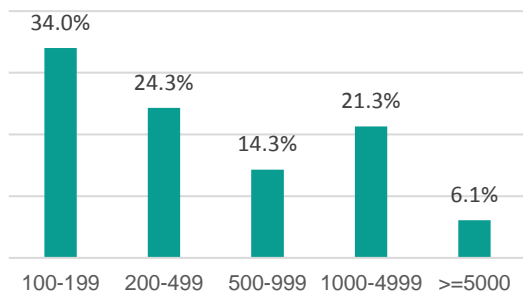
## POSIT Alert Volume by Price Point



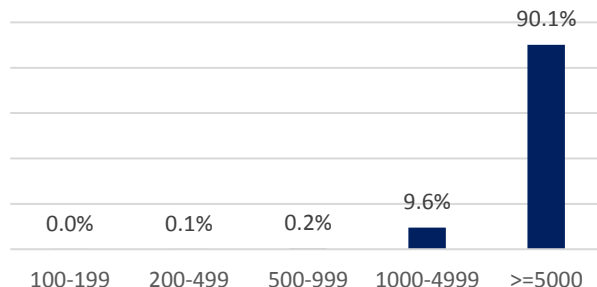
\*Midpoint includes fills in locked markets



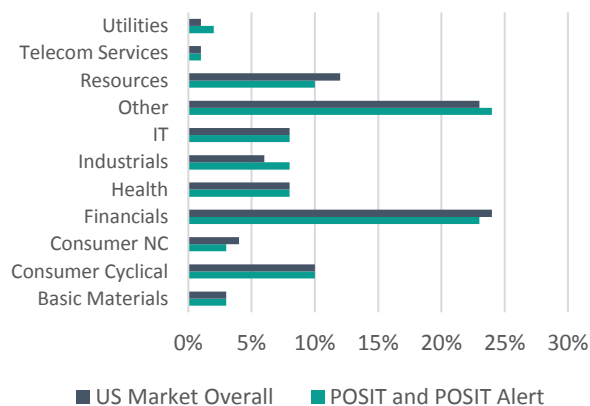
### POSIT Continuous Shares Executed by Fill Size



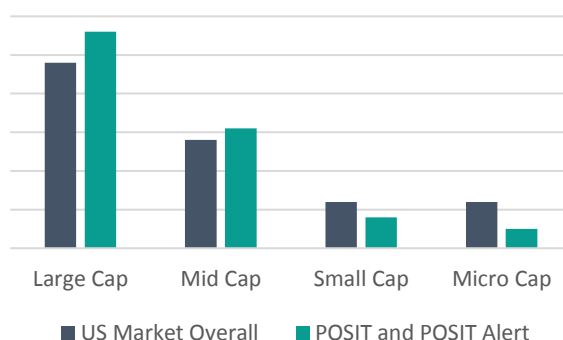
### POSIT Alert Shares Executed by Fill Size



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



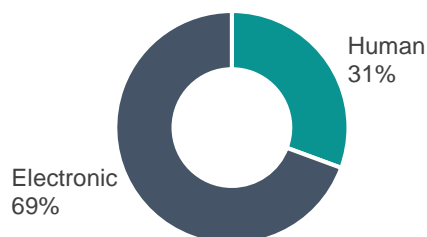
### POSIT Continuous and POSIT Alert Executions vs. US Market Overall by Market Cap % Volume



### POSIT Alert Average Daily Volume in Shares

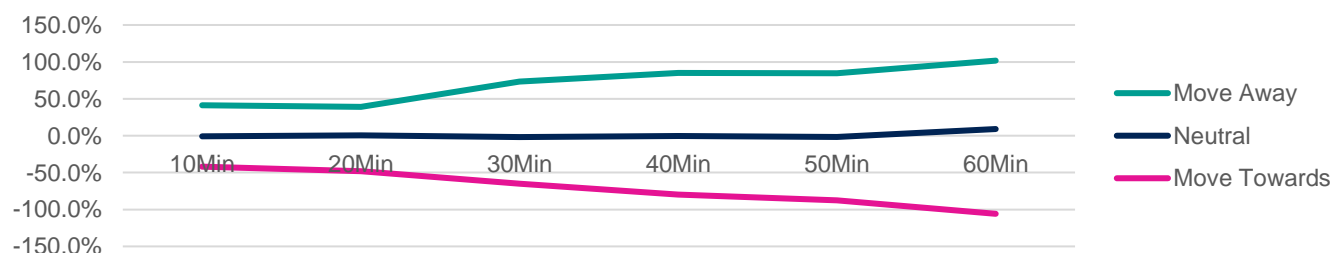
Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	112,054	15,125	7.05%
Electronic	21,105	9,072	0.78%

### POSIT Alert Volume Executed Volume



### POSIT Continuous Median Spread Adjusted Markouts by Liquidity Profile

Aug 2021 – Oct 2021





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

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