



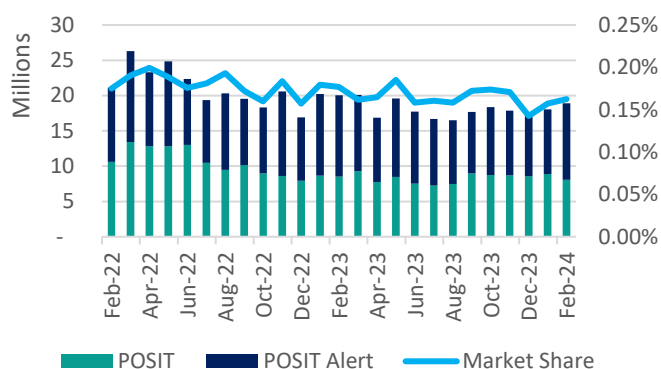
February 2024

US POSIT (Continuous) and POSIT Alert Monthly Execution Metrics

POSIT Continuous

Average daily volume (M, single counted)	8.1
Average daily notional (US\$M)	\$348
Average trade size	176
Unique symbols traded	6,797

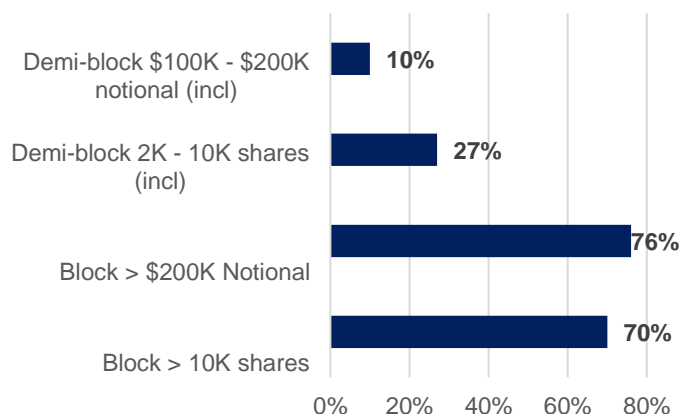
POSIT Continuous and POSIT Alert ADV and Market Share



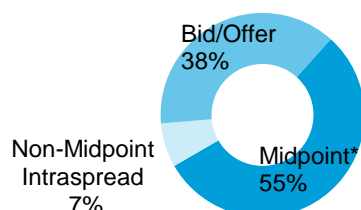
POSIT Alert

Average daily volume (M, single counted)	10.9
Average daily notional (US\$M)	\$585
Average trade size	9,107
Unique symbols traded	2,961

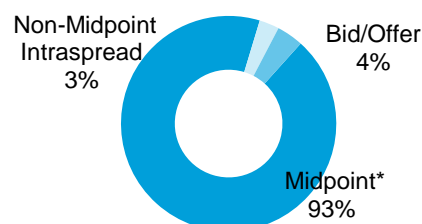
POSIT Alert Block Metrics



POSIT Continuous Volume by Price Point



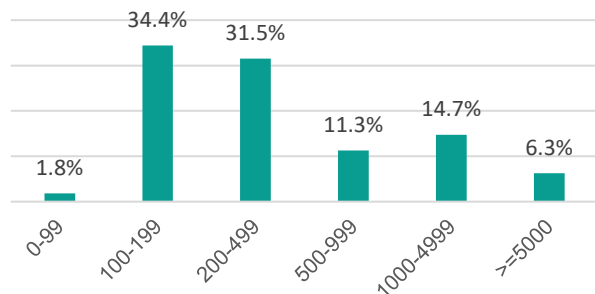
POSIT Alert Volume by Price Point



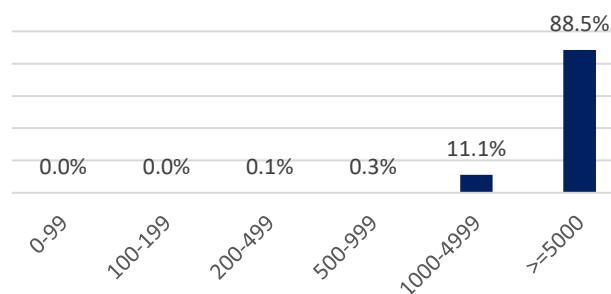
*Midpoint includes fills in locked markets



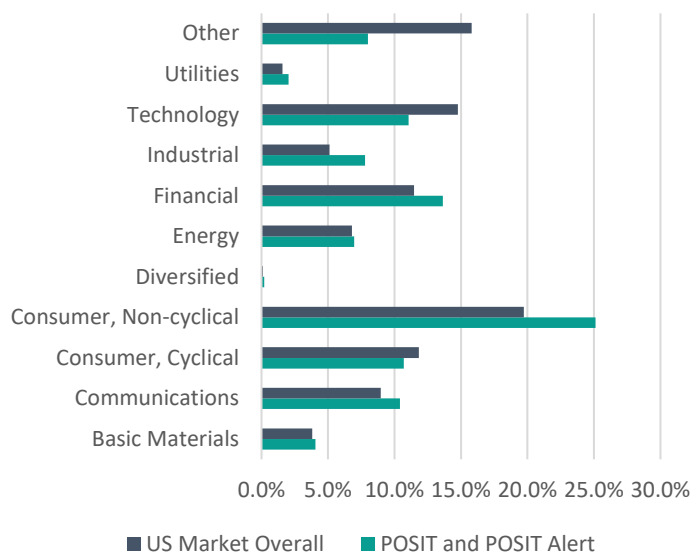
POSIT Continuous Shares Executed by Fill Size



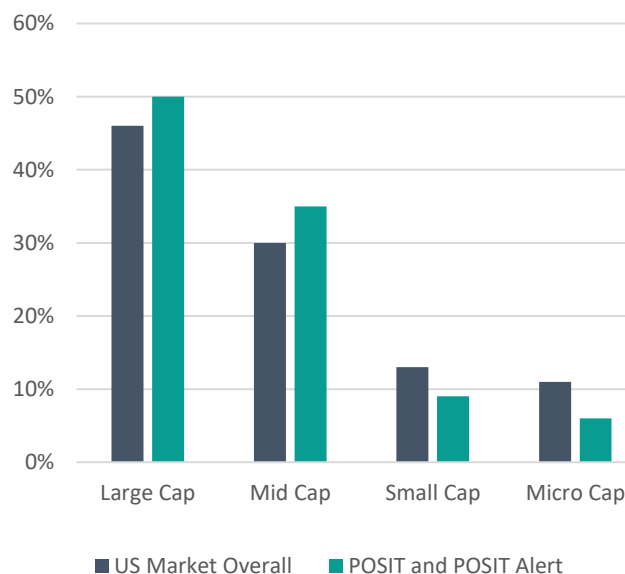
POSIT Alert Shares Executed by Fill Size



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



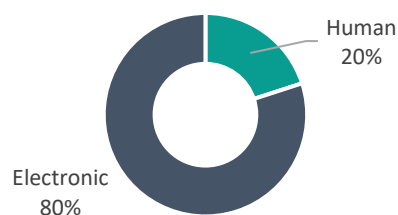
POSIT Continuous and POSIT Alert Executions vs. US Market Overall by Market Cap



POSIT Alert - Volume by Participant Type

Client type	Avg indicated size	Avg trade size	Median indicated size/avg daily volume
Human	98,286	17,872	5.76%
Electronic	27,673	8,099	0.39%

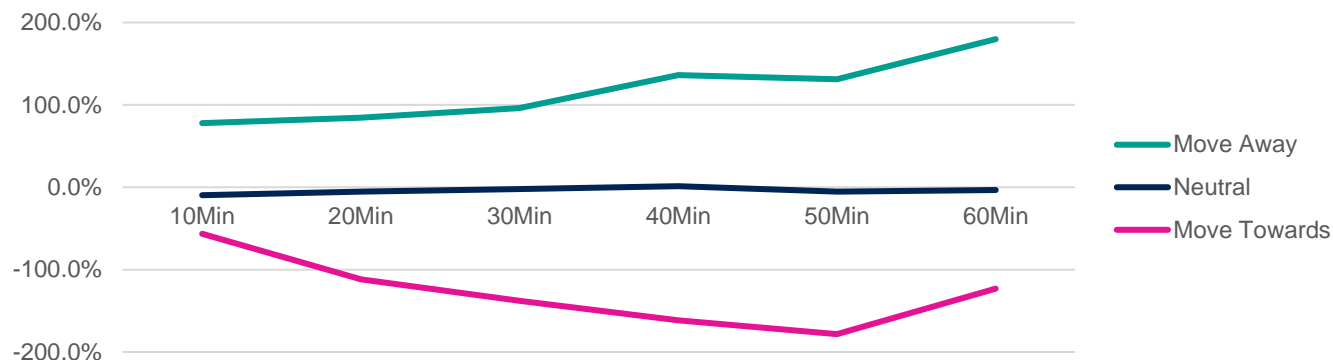
POSIT Alert – Executed Shares by Participant Type





POSIT Continuous Median Spread Adjusted Markouts by Liquidity Profile

Dec 2023 – Feb 2024



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

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