



August 2018

CONTACT

Asia Pacific
+852.2846.3500

Canada
+1.416.874.0900

EMEA
+44.20.7670.4000

United States
+1.212.588.4000

info@itg.com
www.itg.com

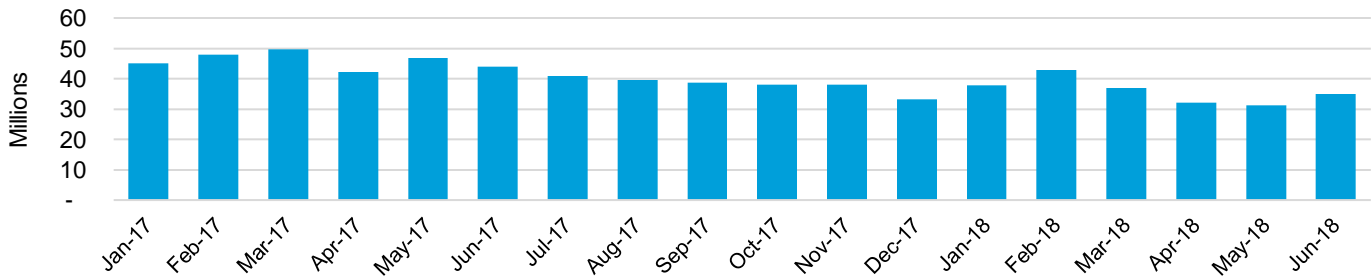
U.S. POSIT

Liquidity update—2Q2018

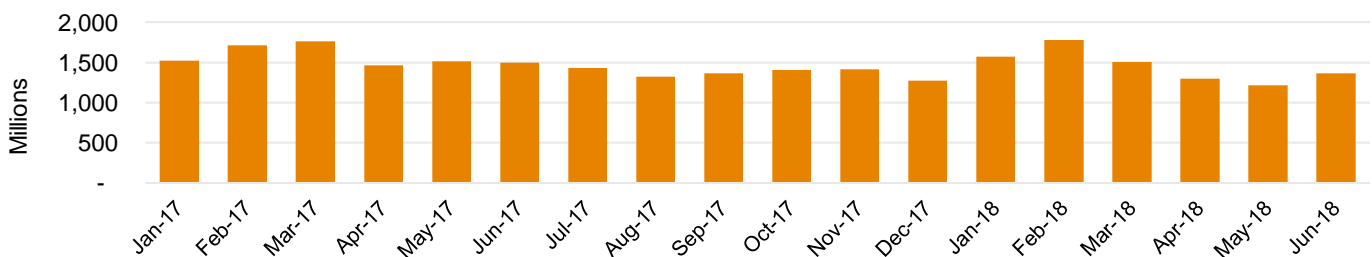
- Average daily volume: 32.7 million shares
- Average daily notional: \$1.29 billion
- Average trade size: 205 shares*
- % of POSIT shares traded at midpoint: 62.9%
- Average price improvement for midpoint fills: 1.95cps
- Average price improvement for midpoint fills: 4.27bps
- Number of symbols traded over the quarter: 7,069
- Market share: 48bps (POSIT only), 69bps (POSIT + POSIT Alert)
- Shares from ITG Algos and SOR: 10.96%

POSIT MONTHLY AVERAGES

Monthly Avg Daily Volume



Monthly Avg Daily Notional



Source: ITG, 2018; all figures in USD

