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# POSIT Alert Liquidity Update—2Q2018

**GLOBAL GROWTH: RECORDS IN APAC, EMEA & CAN**

- \$77mm record ADV. Up 75% YoY in APAC
- \$694.1mm record ADV. Up 42% YoY in EMEA
- 162mm shares traded in Q2. Up 10% YoY in CAN
- \$757mm ADV in June. Up 10% vs FY '17 in the U.S.

POSIT Alert Regional Stats						
Region	Daily liquidity	Trade size	ADV	Spread savings	Cost savings	Power Match trade size
APAC	\$11.7bn	\$1.2mm	21%	11 bps	54 bps	\$1.95mm
CAN	\$2.0bn	42k shs	10%	5 bps	30 bps	58k shs
EMEA	\$27.6bn	\$1.8mm	17%	5 bps	37 bps	N/A
LATAM	\$422mm	\$672k	12%	8 bps	53 bps	N/A
U.S.	\$38.8bn	34k shs	6%	5 bps	28 bps	64k shs

Legend key

Market cap

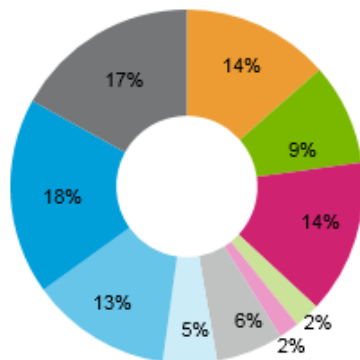
- Small cap
- Mid cap
- Large cap

Sector

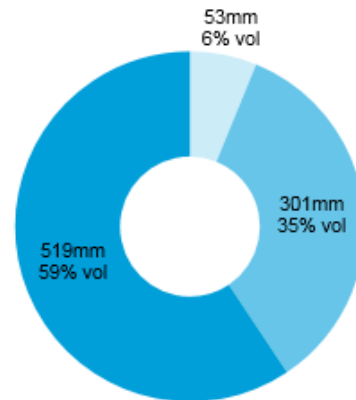
- Others
- Information Technology
- Resources
- Health
- Utilities
- Telecom Services
- Basic Materials
- Consumer Non-Cyclical
- Industrials
- Consumer Cyclical
- Financials

**Number of Shares Executed and % Volume/Value by Market Cap and Sector by Region**

U.S. Volume by Sector

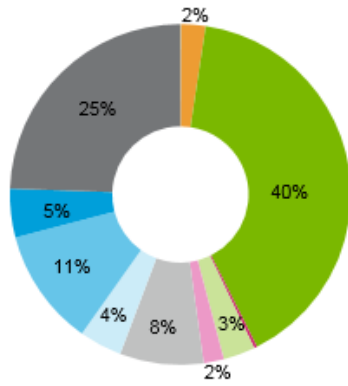


U.S. Volume by Market Cap Shares Filled and %Volume

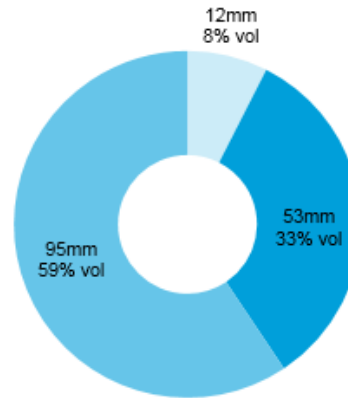




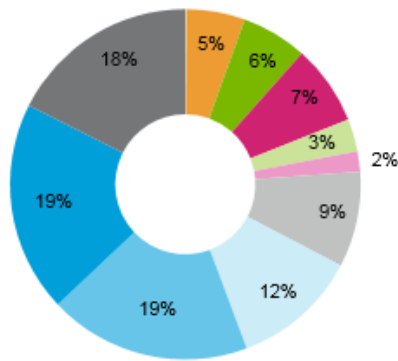
CAN Volume by Sector



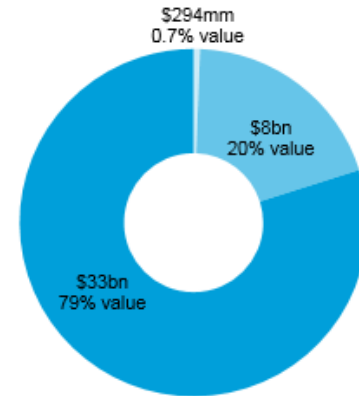
CAN Volume by Market Cap Shares Filled and %Volume



EMEA Value by Sector



EMEA Volume by Market Cap Shares Filled and %Value



Legend key

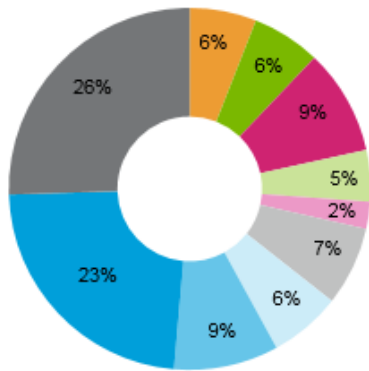
Market cap

- Small cap
- Mid cap
- Large cap

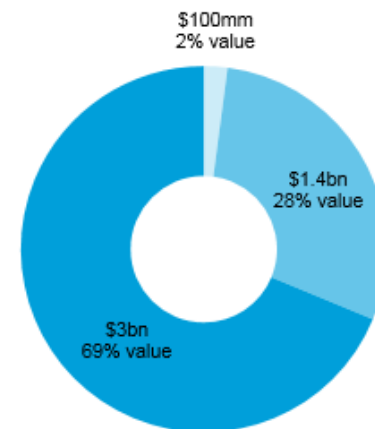
Sector

- Others
- Information Technology
- Resources
- Health
- Utilities
- Telecom Services
- Basic Materials
- Consumer Non-Cyclical
- Industrials
- Consumer Cyclical
- Financials

APAC Value by Sector

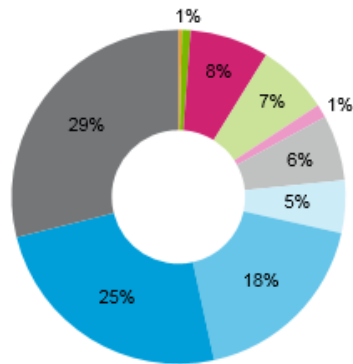


APAC Volume by Market Cap Shares Filled and %Value

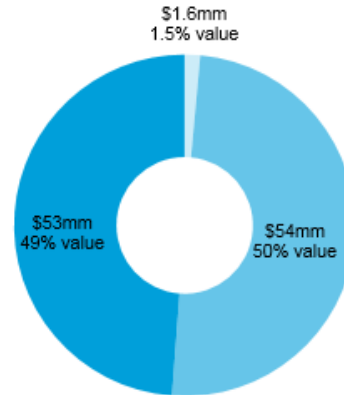




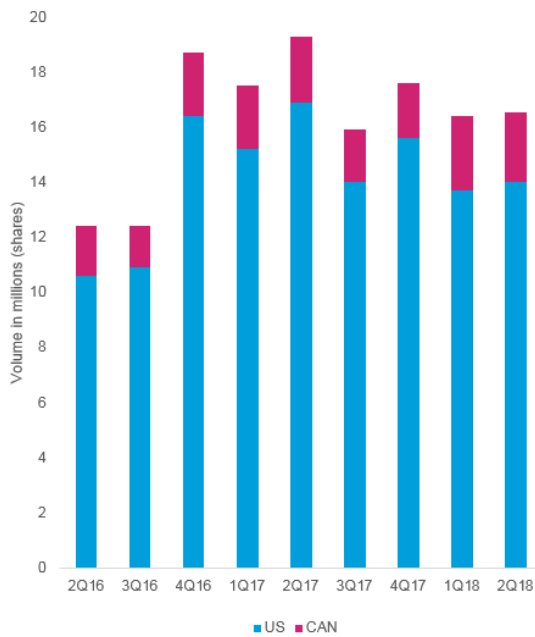
LATAM Value by Sector



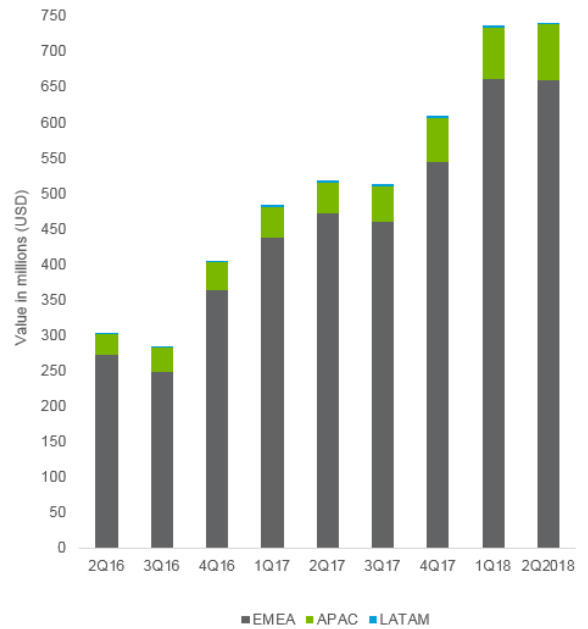
LATAM Volume by Market Cap Shares Filled and %Value



Average Daily Volume



Average Daily Value



Source for all charts: ITG 2Q2018. \$USD. All stats are averages. Trade size, % ADV, spread/cost savings exclude algo executions. Cost savings compared to ACE transaction cost model. Methodology utilizes same day real-time pricing when available, country specific exchange holidays and excludes USA OTC symbols.



## About POSIT Alert

POSIT Alert is an indications network that delivers \$80.4bn in global block liquidity daily and integrates seamlessly with major EMS/OMS providers. Its automatic midpoint pricing aims to be faster and easier than negotiating, and predefined block thresholds for anonymous notification to trade can minimize information leakage.

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