

BIDS STATS - SEPTEMBER 2024

EXECUTION STATS

- % of Executions Resulting from a Conditional Order = 65%
- % of Traded Volume at the Midpoint = 91%
- % of Traded Volume Inside NBBO = 93% (between *but not at* the spread)
- BIDS Firm-Up Rate = 71%
- BIDS Firm-Up Success Rate = 76%

BLOCK STATS

- Block Traded Volume = 432,842,996
- Total Block Shares (double-counted) = 865,685,992
- # of Block Trades = 17,697
- # of Trades 50K+ = 1,437
- Average Size 50K+ traded = 91,437
- % ADV > 10,000 Shares = 51%
- % ADV > \$200k = 54%
- Percentage of Shares that are Demi-block Volume (2,000 - 9,999 shares) = 23%
- Percentage of Shares that are > 5,000 Shares = 65%

September 2024 Largest Trade = 1,000,000 shares (Notional Value = \$83,242,041)

2024 Largest Trade = 1,764,351 shares (Notional Value = \$83,242,041)