

**SPONSORED USER POST-TRADE  
RETURNS  
BY CONTRA TYPE -  
10.01.2021 - 09.30.2024**



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CONTRA_ CAPACITY	AVG_ TRADE_ SIZE	AVG_ SPREAD_ BP	MEDIAN_ BP_ AFT_ 1	MEDIAN_ BP_ AFT_ 60	MEDIAN_ BP_ AFT_ 300	MEDIAN_ BP_ CLOSE	AVG_ BP_ AFT_ 1	AVG_ BP_ AFT_ 60	AVG_ BP_ AFT_ 300	AVG_ BP_ CLOSE
Agency	21,428	20	0	0	0	1.93	-0.73	-1.55	-1.32	5.69
Principal	20,606	15	0	0	0	4.16	-0.37	-1.42	-0.72	7.77
	21,411	20	0	0	0	1.98	-0.72	-1.55	-1.31	5.74

\*Trade size of 5,000 shares or greater