PDQ ATS Trade Data Overview
February 2016

	Entered		Executed		
Daily Average	Seekers	Provider	Matched (Internal)	Traded (External)	Total
Shares	1.24 B	2.85 B	14.3 MM	108.0 MM	122.3 MM
Issues	7,260	7,002	3,663	5,156	5,156
Large Orders ≥ 5,000 Shares	31,226	116,917	343	5,518	5,861

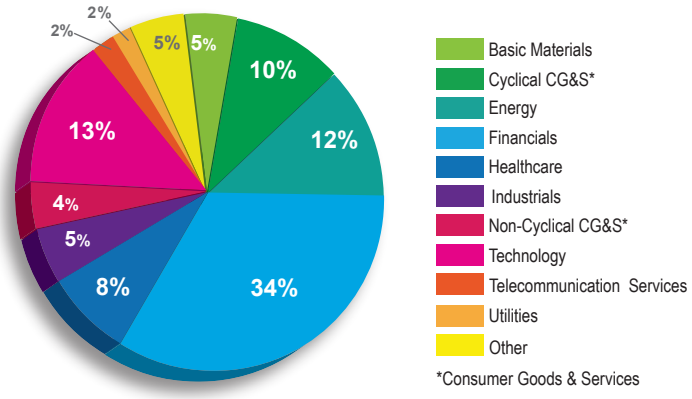
Liquidity Characteristics

Daily Matched (Avg.)	Shares	Issues	% / Issues
Market Cap			
Large Cap	4,900,000	526	14%
Mid Cap	4,200,000	851	23%
Small Cap	5,200,000	2,286	63%

Trade Performance (Liquidity Seekers)

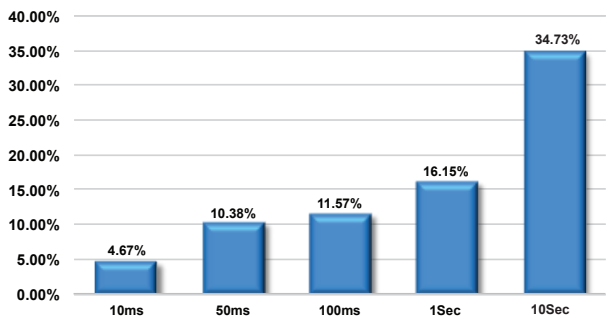
	BPS	CPS
VWAP +/-1 Minute	-1.80	-0.33
VWAP +/-1 Minute - Large Cap	-1.11	-0.43
VWAP +/-1 Minute - Mid Cap	-2.05	-0.10
VWAP +/-1 Minute - Small Cap	-2.31	-0.43

Top Sectors by Shares Traded



*Consumer Goods & Services

Post Trade % of NBBO Midpoint Movement

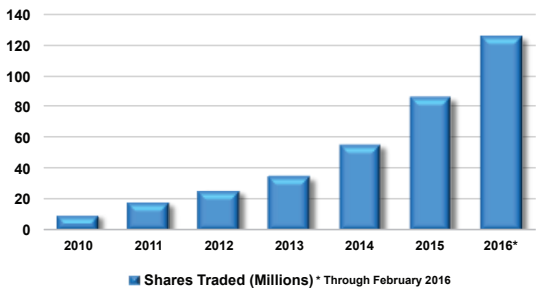


Recent PDQ Volume Highlights

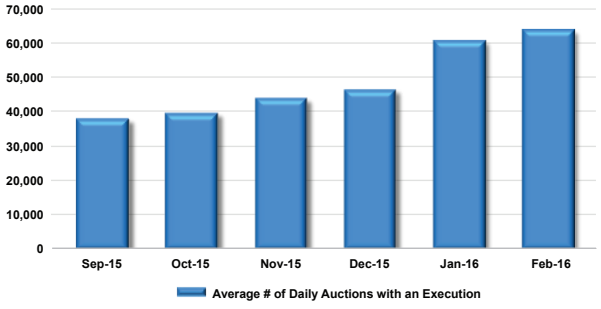
Daily Traded Volume: 173.4 MM shares

Matched Internal Volume: 17.1 MM shares (single counted)

Average Daily Traded Volume since 2010



Average Daily # of Auctions with Executions



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