

# UBS ATS Monthly Volume Summary

## August 2021

UBS ATS facilitates interaction among equity orders received from a broad range of clients and market participants, including institutional clients using UBS algorithms, broker-dealers, UBS trading desks, market makers, retail brokers, and active traders (sometimes referred to as High Frequency Traders or "HFT").

### Key Performance Metrics<sup>1</sup>

Average daily matched shares:	165,098,203
Average daily matched notional:	\$10,663,233,728
Total Symbols Active:	11,135
Total Symbols Traded:	10,206
Peak daily matched shares:	190,477,500
Average Price Improvement Per Share <sup>2</sup> :	\$0.0221
Percentage of shares that received price improvement <sup>2</sup> :	81.36%
Average Trade Size:	93
Average Total executed shares per order:	114
Executed share percentage at midpoint <sup>3</sup> :	56.01%
Percentage of volume executed versus UBS Principal orders <sup>4</sup> :	2.91%

### Executed Block Metrics<sup>5</sup>

Average daily volume block % $\geq$ 10k shares:	2.40%
Average daily value block % $\geq$ 200k notional:	3.18%
Average daily volume demi-block % $\geq$ 2k-9,999 shares:	6.81%
Average daily value demi-block % $\geq$ \$100k-200k:	2.57%
Peak executed shares in a single print:	300,000
Peak executed notional in a single print:	\$17,085,000

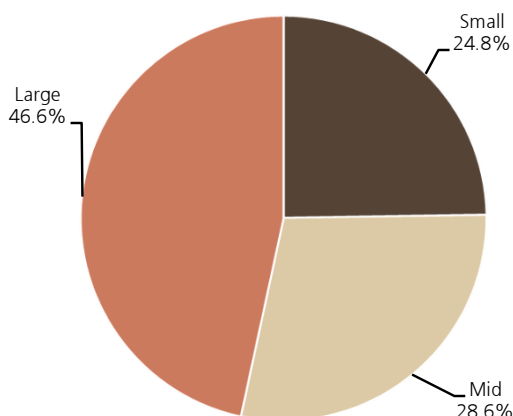
### Order Block Metrics<sup>6</sup>

Average daily Order block % $\geq$ 10k shares:	31.33%
Average daily Order block % $\geq$ 200k notional:	30.01%
Average daily Order demi-block % $\geq$ 2k-9,999 shares:	23.92%
Average daily Order demi-block % $\geq$ \$100k -200k:	15.83%

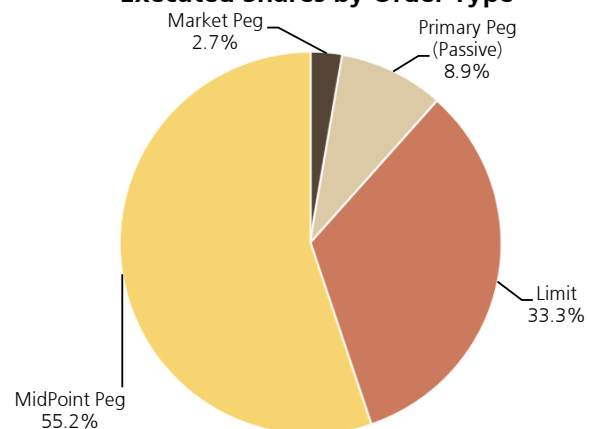
### Conditional Indication Metrics

Average Conditional Indication Quantity:	10,437
Average Conditional Indication Minimum Quantity:	957
Average Conditional Indication Notional Value:	\$342,939
Average Firm Up Quantity:	8,085
Average Firm Up Minimum Quantity:	565
Average Executed Quantity:	1,347
Average Executed Notional:	\$75,091

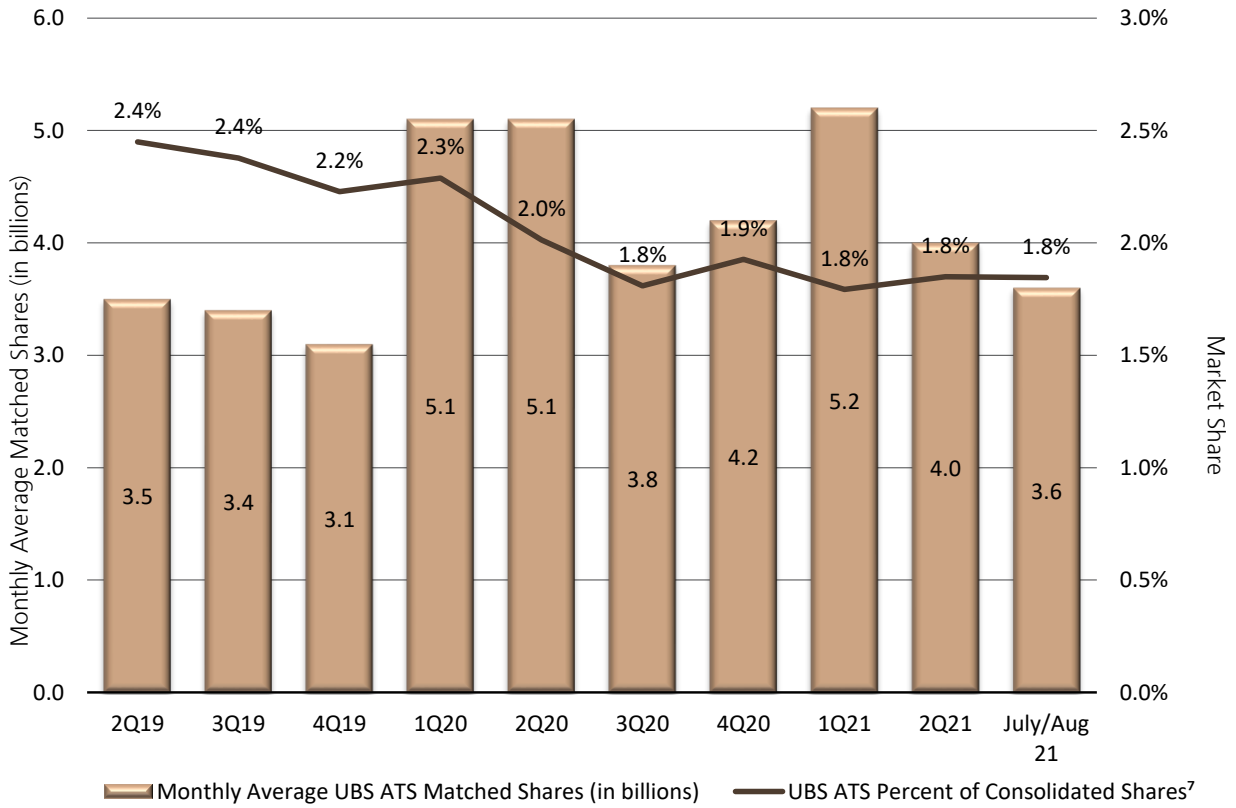
### Executed Shares by Market Cap



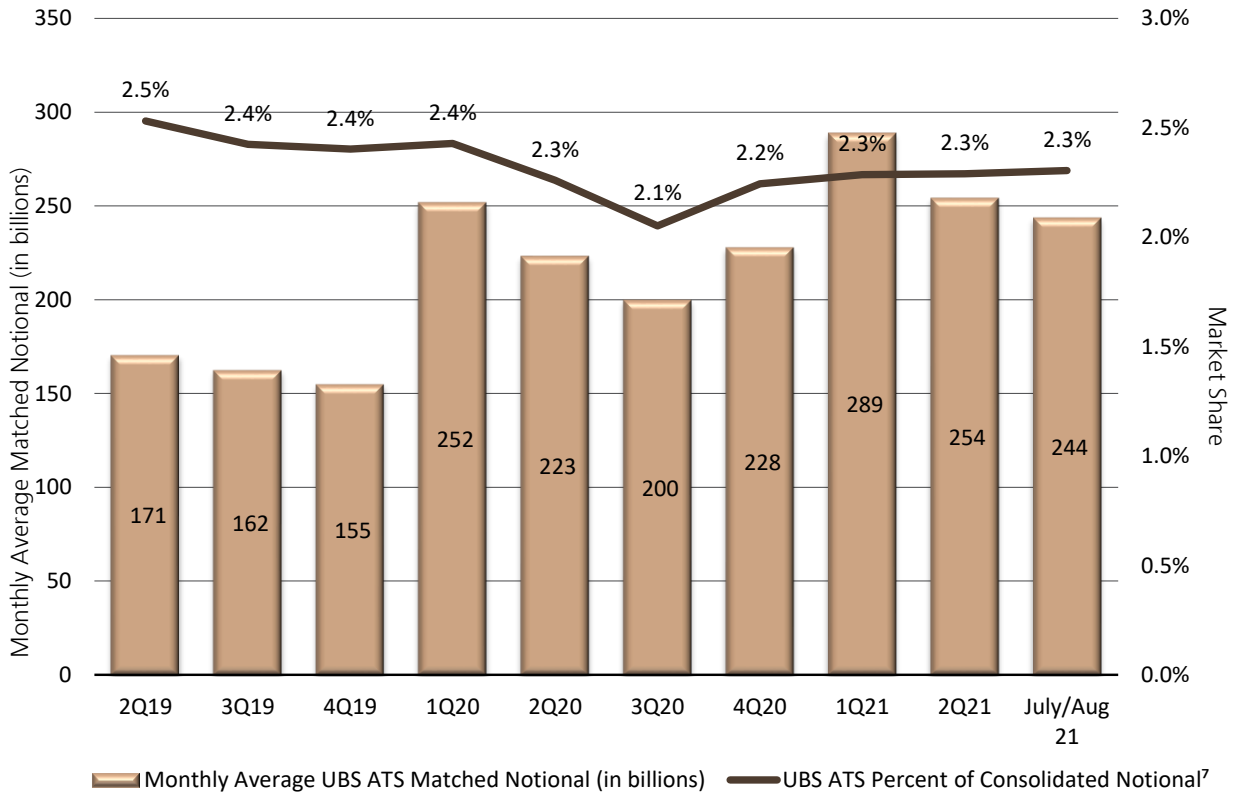
### Executed Shares by Order Type



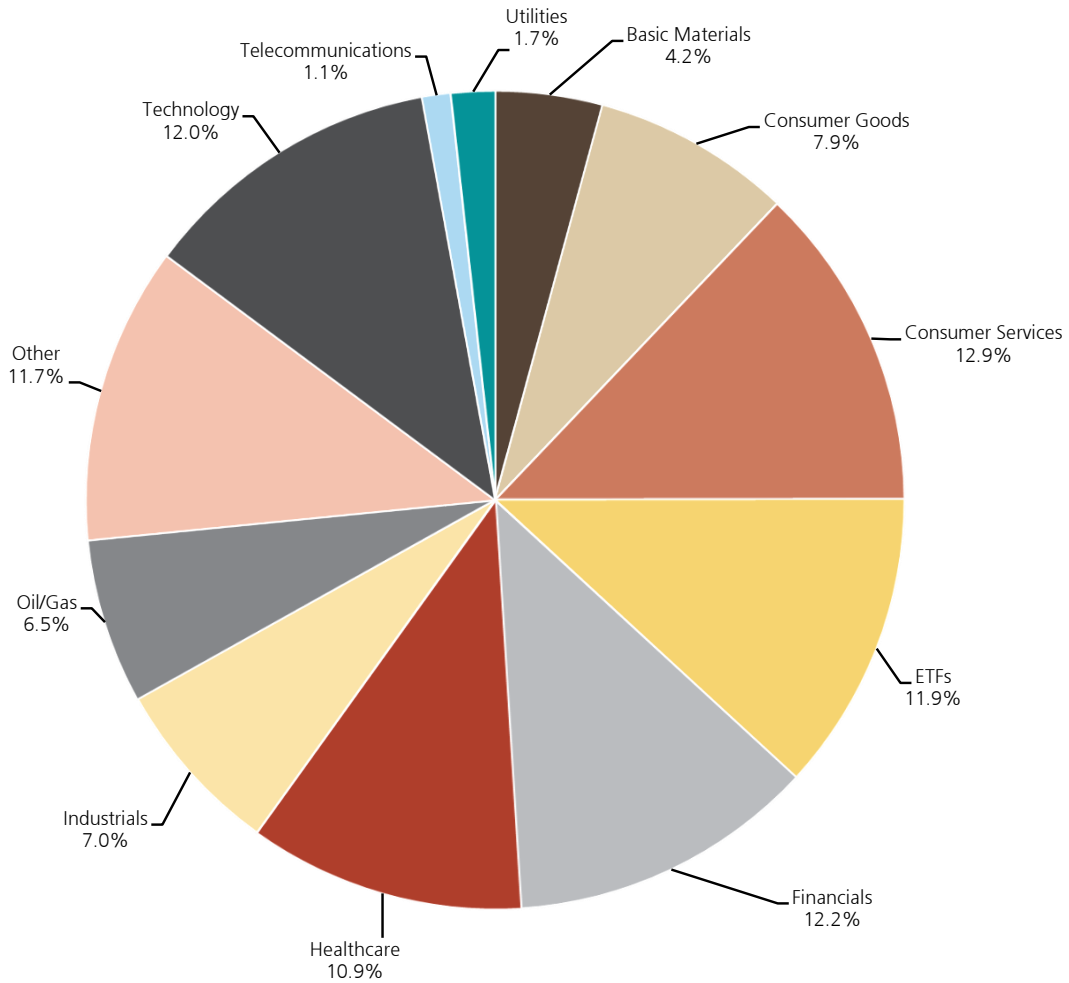
### UBS ATS Monthly Average Matched Shares, Q2 2019 - August 2021



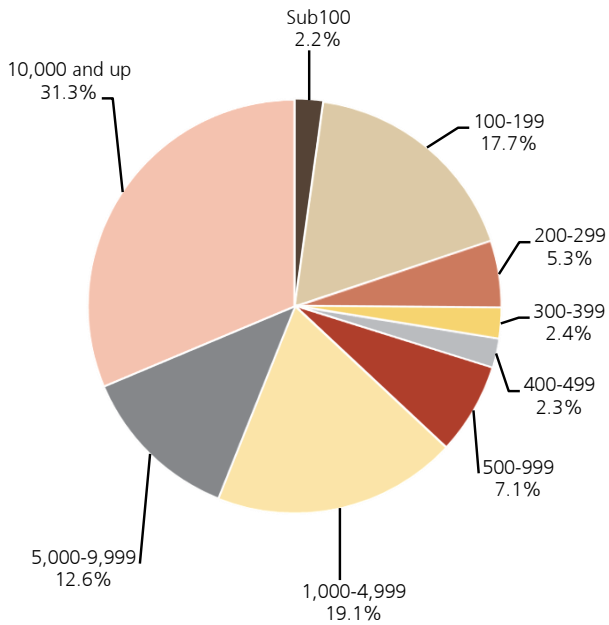
### UBS ATS Monthly Average Matched Notional, Q2 2019 - August 2021



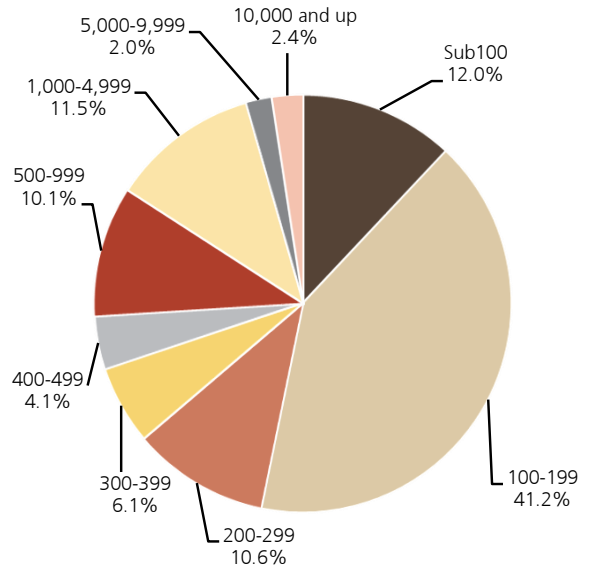
### Executed Shares by Sector



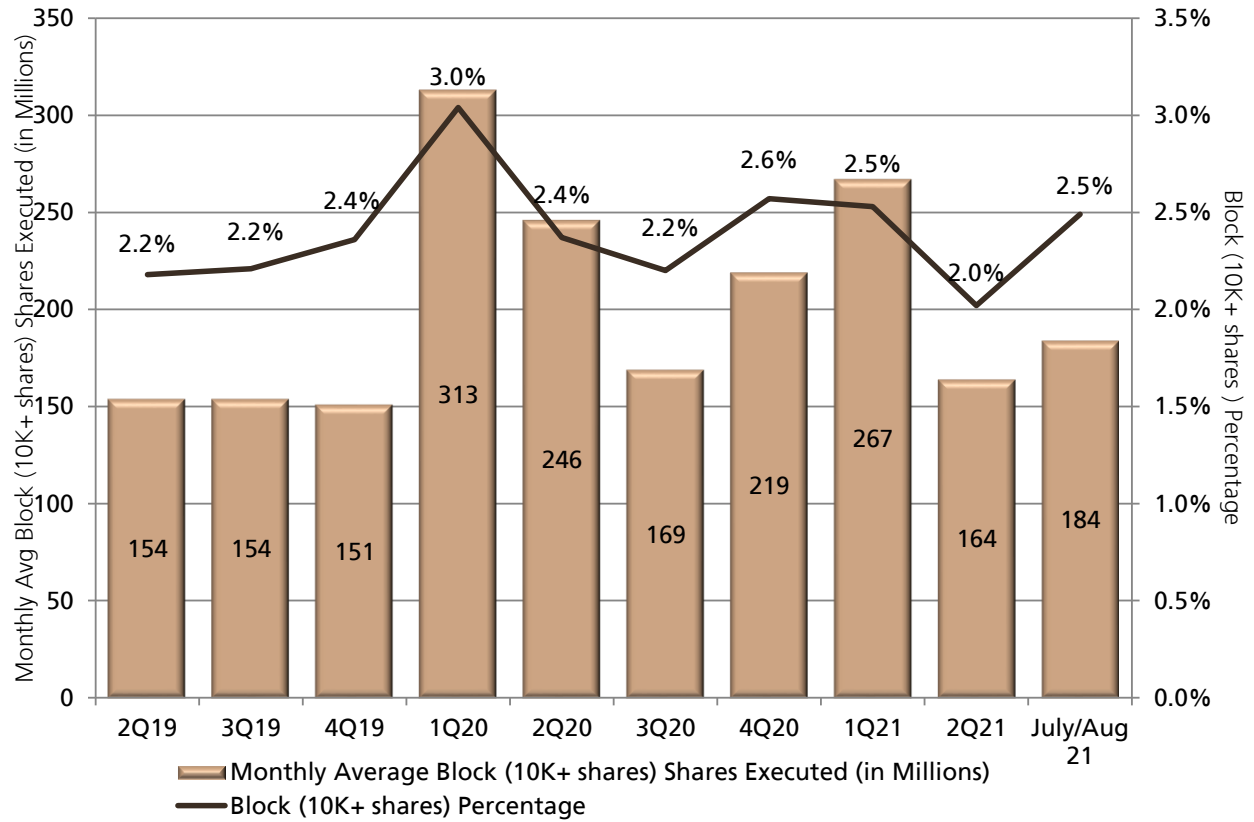
### Ordered Shares by Size Bucket



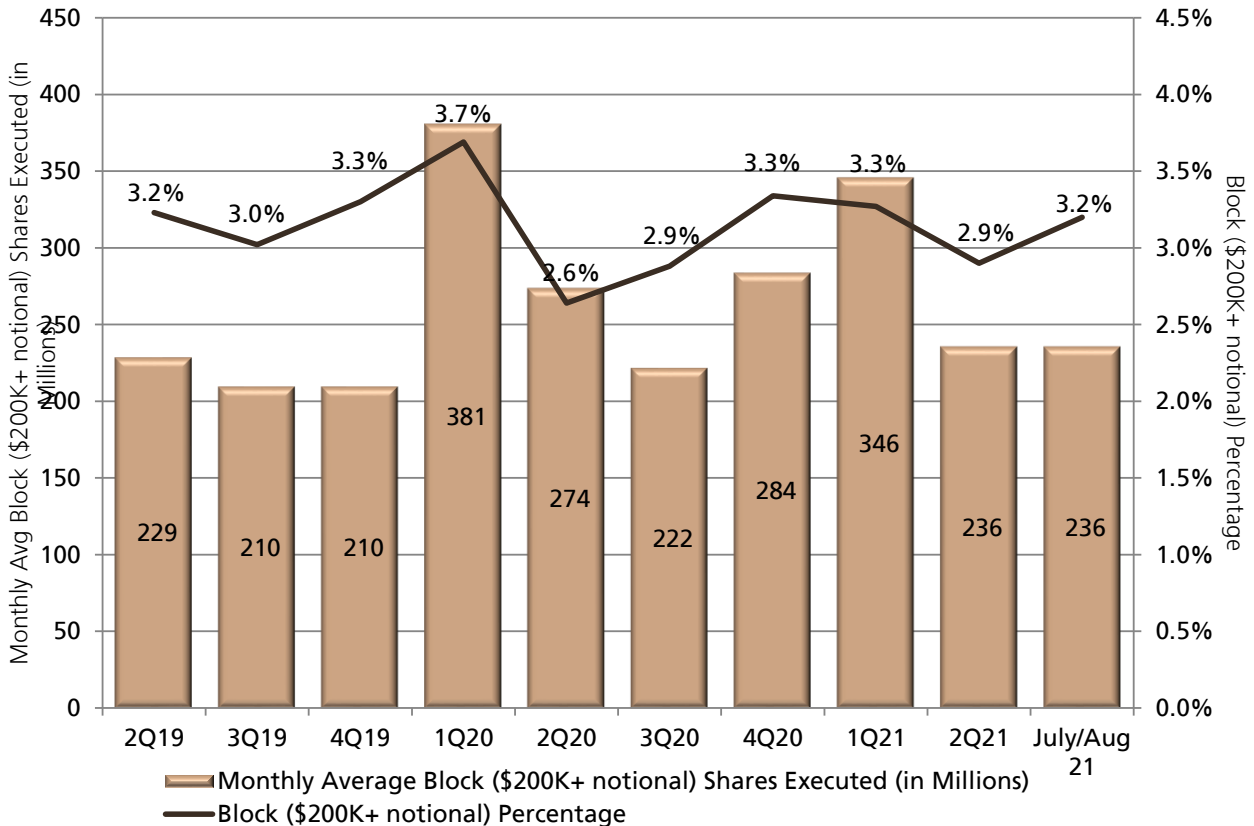
### Executed Shares by Size Bucket



### Monthly Average Block (10K+ shares) Shares Executed, Q2 2019 - August 2021



### Monthly Average Block (\$200K+ notional) Shares Executed, Q2 2019 - August 2021



**Endnotes:**

1. All share and notional numbers disclosed reflect a single count methodology
2. Price Improvement is an execution at any price less than the NBO for buy orders and greater than the NBB for sell orders
3. Includes executed shares in locked markets
4. For purposes of these statistics, the term "UBS Principal orders" means any order for an account that is owned by an entity within the UBS Investment Bank Division
5. **ADV Block Execution Calculations**
  - ADV Block % ( $\geq 10,000$  shares) = total shares executed where the share quantity of the execution is  $\geq 10,000$  shares, divided by the total shares executed in UBS ATS
  - ADV Block % ( $\geq \$200k$  notional) = total shares executed where the notional of the execution is  $\geq \$200k$  notional, divided by the total shares executed in UBS ATS
  - ADV Demi-Block % ( $\geq 2,000$ – $9,999$  shares) = total shares executed where the share quantity of the execution is  $\geq 2,000$  shares, and  $< 10,000$  shares, divided by the total shares executed in UBS ATS
  - ADV Demi-Block % ( $\geq \$100k$ – $\$200k$  notional) = total shares executed where the notional of the execution is  $\geq \$100k$  notional, and  $< \$200k$  notional, divided by the total shares executed in UBS ATS
6. **ADV Block Order Calculations**
  - ADV Block % ( $\geq 10,000$  shares) = total shares ordered where the share quantity of the order is  $\geq 10,000$  shares, divided by the total shares ordered in UBS ATS
  - ADV Block % ( $\geq \$200k$  notional) = total shares ordered where the notional of the order is  $\geq \$200k$  notional, divided by the total shares ordered in UBS ATS
  - ADV Demi-Block % ( $\geq 2,000$ – $9,999$  shares) = total shares ordered where the share quantity of the order is  $\geq 2,000$  shares, and  $< 10,000$  shares, divided by the total shares ordered in UBS ATS
  - ADV Demi-Block % ( $\geq \$100k$ – $\$200k$  notional) = total shares ordered where the notional of the order is  $\geq \$100k$  notional, and  $< \$200k$  notional, divided by the total shares ordered in UBS ATS
7. Consolidated Shares and Consolidated Notional information sourced from Bloomberg using MVOL and MVAL functions

Stated percentages may not sum to 100% due to rounding practices. Average daily statistics are rounded down to the nearest whole number.

Issued in the US by UBS Securities LLC, member NYSE, FINRA, SIPC.

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