

# UBS ATS Monthly Volume Summary

## September 2024

UBS ATS provides the opportunity to interact with a broad range of clients and market participants, including institutional, retail, DMA, UBS trading desks, as well as order flow from broker-dealers, market makers and active traders (sometimes referred to as "HFT"), subject to certain crossing restrictions.

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

Average daily matched shares:	246,219,610
Average daily matched notional:	\$15,159,131,737
Total Symbols Active:	11,177
Total Symbols Traded:	9,866
Peak daily matched shares:	277,892,753
Average Price Improvement Per Share <sup>2</sup> :	\$0.0234
Percentage of shares that received price improvement <sup>2</sup> :	82.10%
Average Trade Size:	78
Average Total executed shares per order:	98
Executed share percentage at midpoint:	57.42%
Percentage of volume executed versus UBS Principal orders <sup>3</sup> :	3.43%

### Executed Block Metrics<sup>4</sup>

Average daily volume block % $\geq 10k$ shares:	3.00%
Average daily value block % $\geq 200k$ notional:	3.79%
Average daily volume demi-block % $\geq 2k-9,999$ shares:	7.52%
Average daily value demi-block % $\geq \$100k-200k$ :	2.74%
Peak executed shares in a single print:	389,740
Peak executed notional in a single print:	\$19,087,437

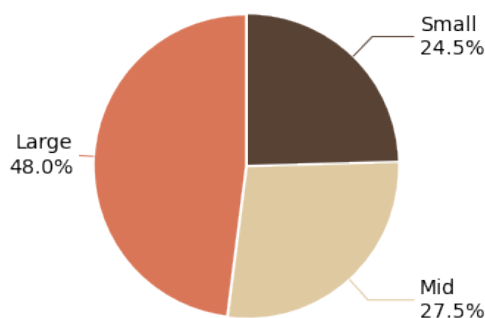
### Order Block Metrics<sup>5</sup>

Average daily Order block % $\geq 10k$ shares:	29.49%
Average daily Order block % $\geq 200k$ notional:	29.03%
Average daily Order demi-block % $\geq 2k-9,999$ shares:	26.27%
Average daily Order demi-block % $\geq \$100k-200k$ :	12.62%

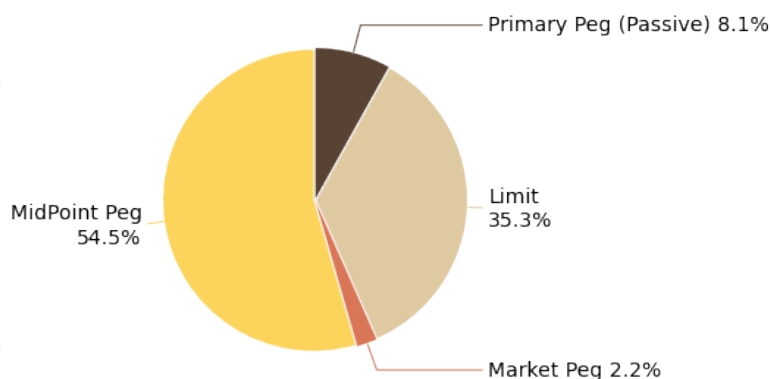
### Conditional Indication (CI) Metrics<sup>6</sup>

Average Conditional Indication Quantity:	5,692
Average Conditional Indication Minimum Quantity:	905
Average Conditional Indication Notional Value:	\$249,110
Average Firm Up Quantity:	4,888
Average Firm Up Minimum Quantity:	590
Average Executed Quantity per CI Firm Up Order:	914
Average Executed Notional per CI Firm Up Order:	\$48,421

Executed Shares by Market Cap

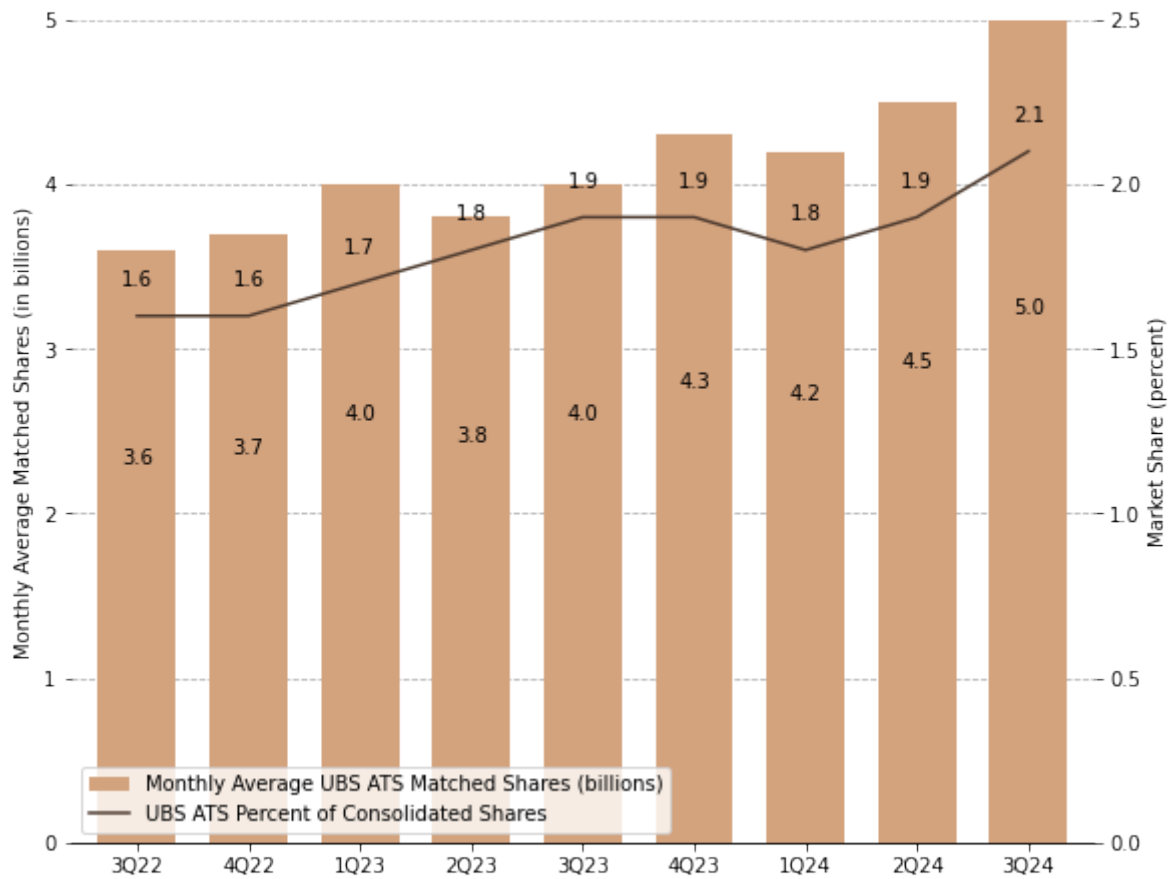


Executed Shares by Order Type

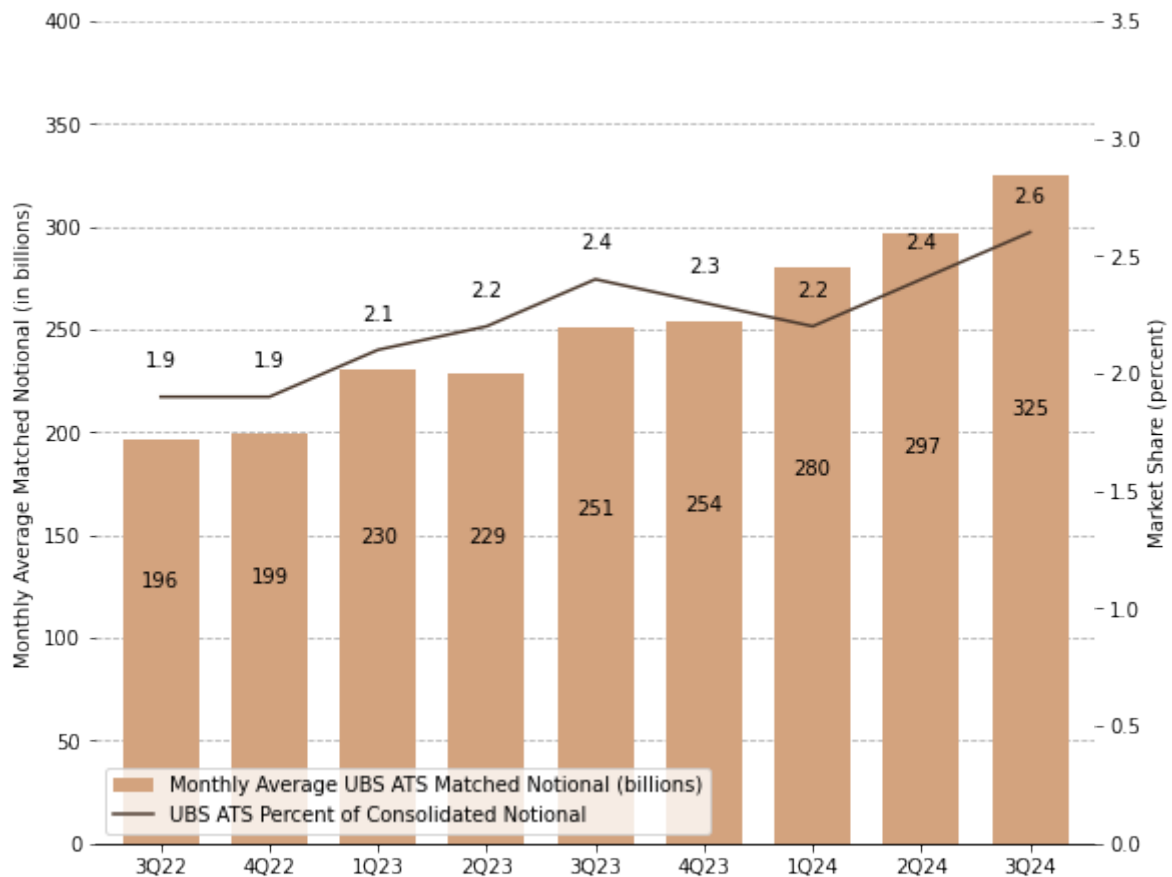


Q3 2022 – September 2024

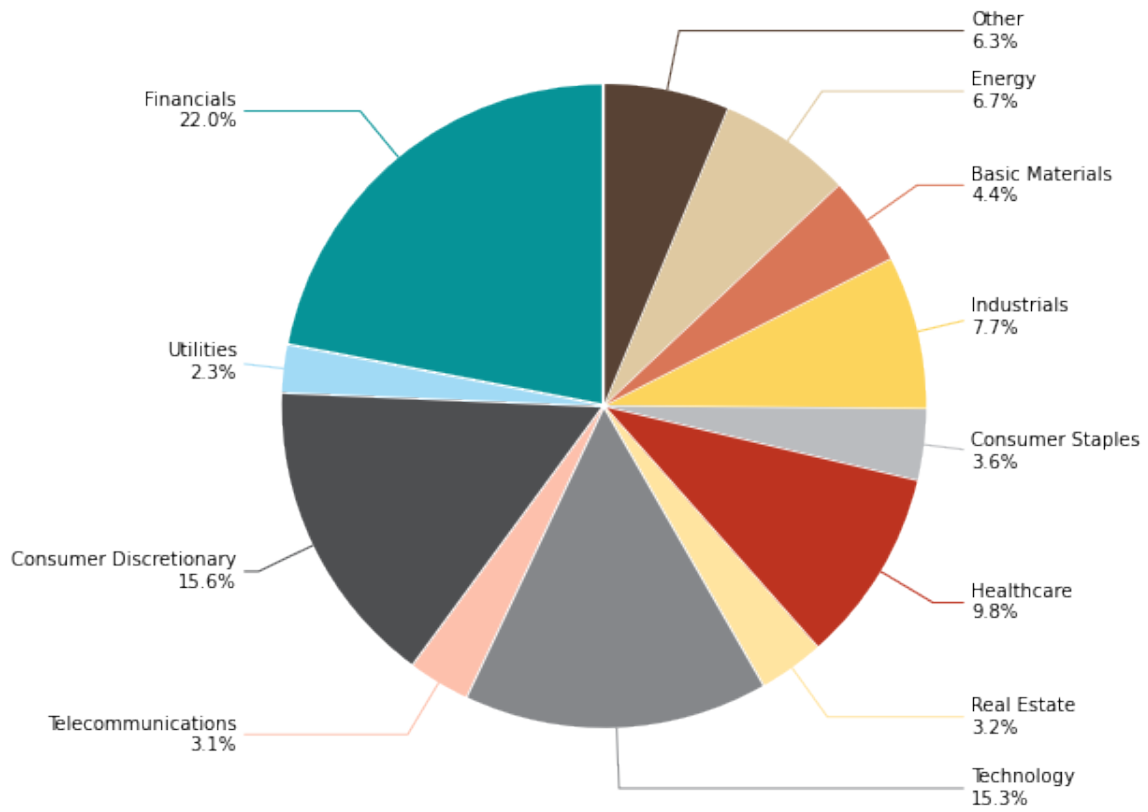
### UBS ATS Monthly Average Matched Shares, Q3 2022 – Q3 2024



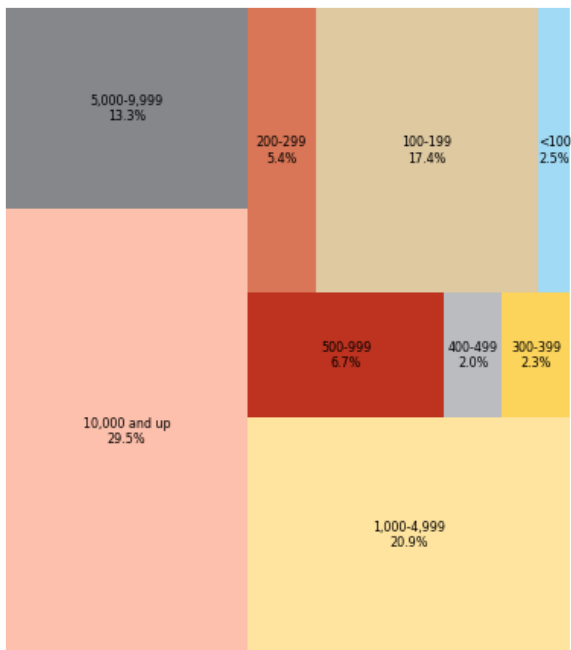
### UBS ATS Monthly Average Matched Notional, Q3 2022 – Q3 2024



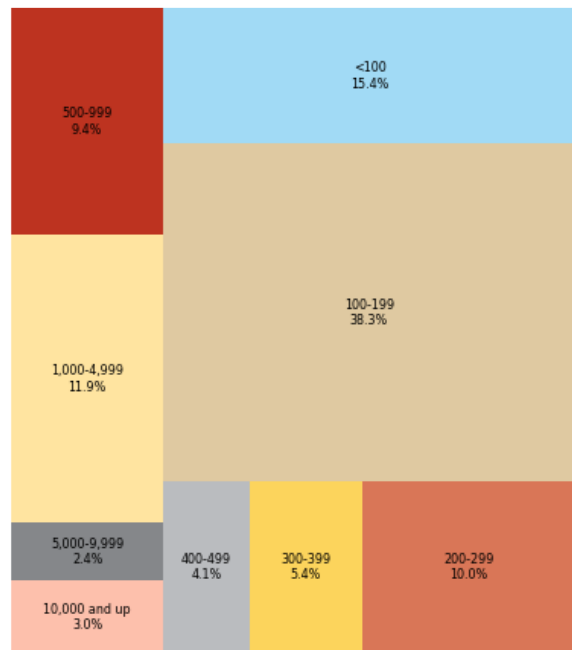
### Executed Shares by Sector



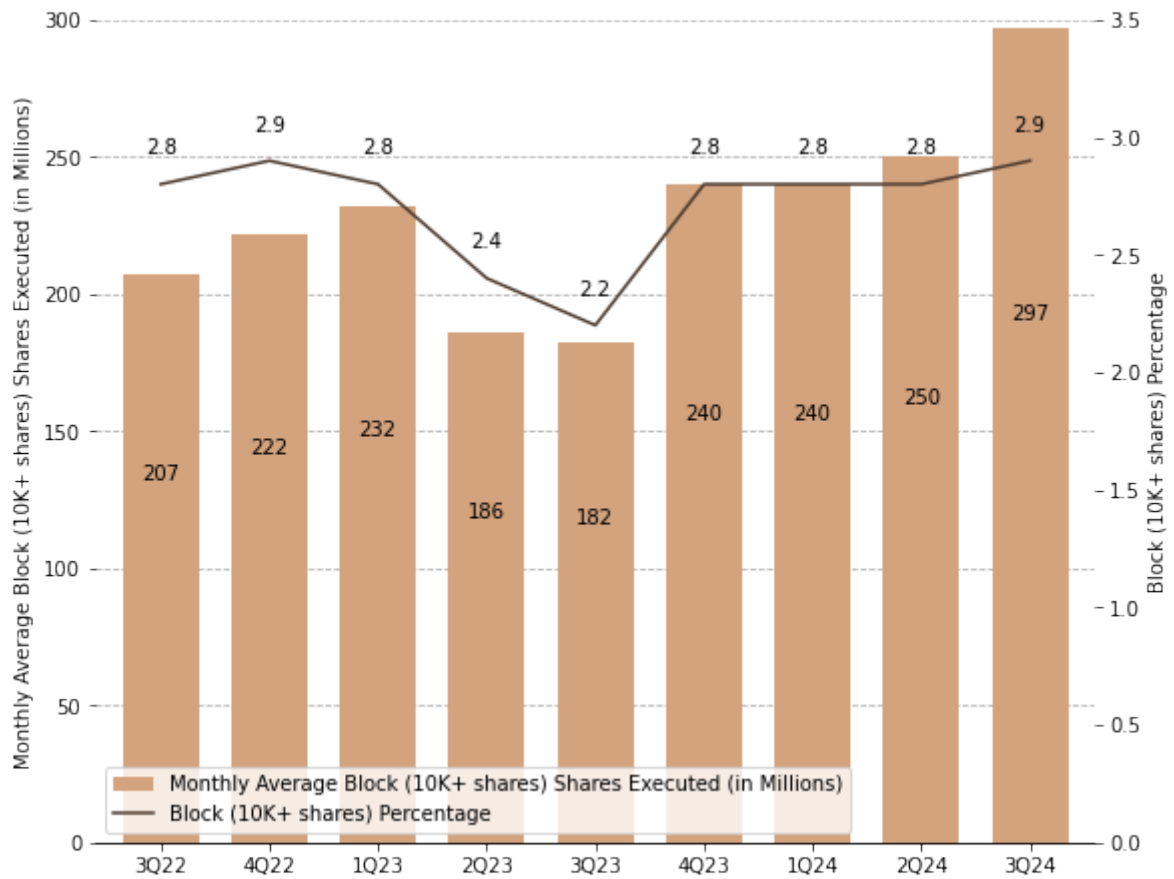
### Ordered Shares by Size Bucket



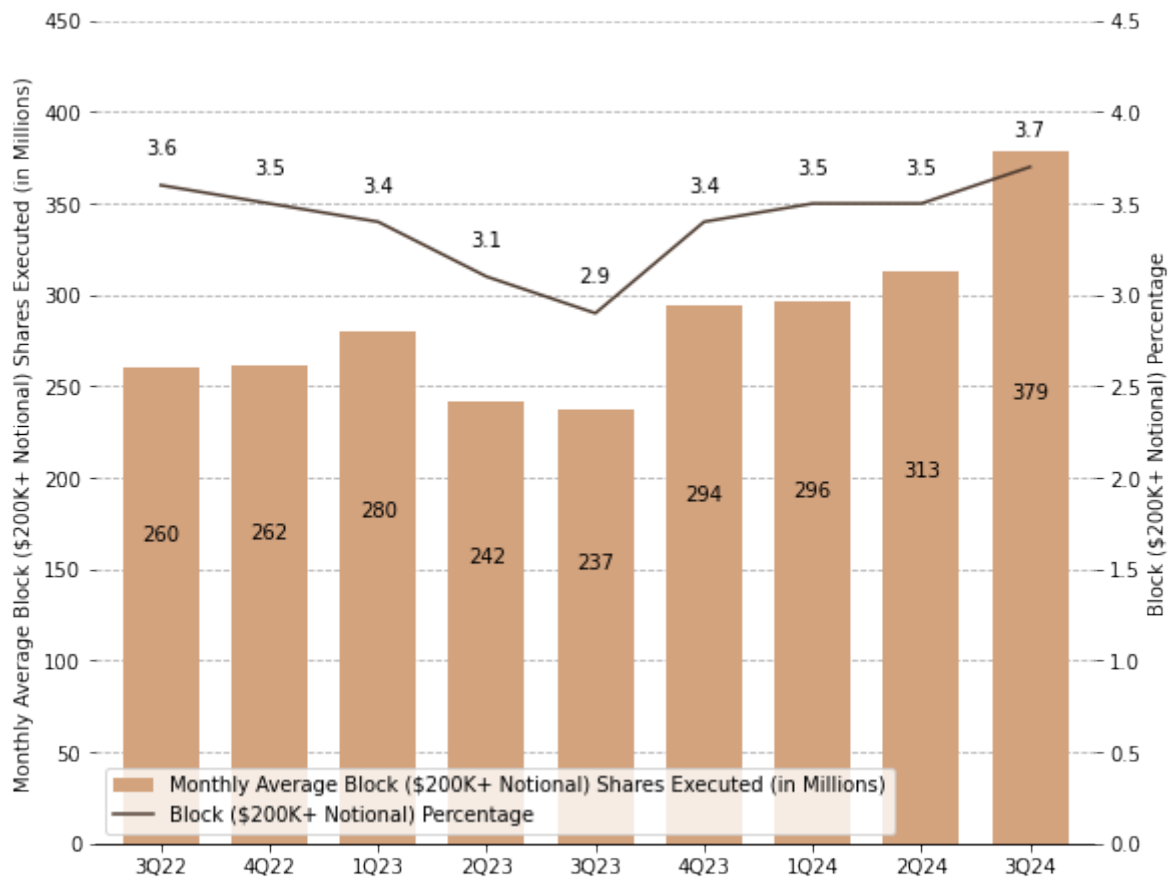
### Executed Shares by Size Bucket



### Monthly Average Block (10K+ shares) Shares Executed, Q3 2022 – Q3 2024



### Monthly Average Block (\$200K+ notional) Shares Executed, Q3 2022 – Q3 2024



## 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. 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
4. Due to standard rounding to the nearest one tenth of a percent, the percentages stated in bar charts may differ from actual percentage values.
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. Conditional Indications (CIs) represent an intent to trade, specifying a security, a side (buy or sell), a price, a quantity and a minimum executable quantity.

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.

## UBS ATS

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