

Excluded observations: SRFQ, Broker-Dealer, USHG (subRequests contain 2 or more inquiries)

TASK #1

We wish to see the distribution of sublists and subPTs as follows:

a sublist or subPT consists of all groups of inquiries in a request that shares the exactly the same requested quantity. E.g., if a PT has 3 inquiries, each w different quantities, then there are 3 subPTs in the PT, and if all three shares the same quantity, then there's 1 subPT. Please provide the histogram(s) and sum stats tables of sublists and subPTs by the number of inquiries in each, perhaps overlapping for easy comparison.

TASK #2

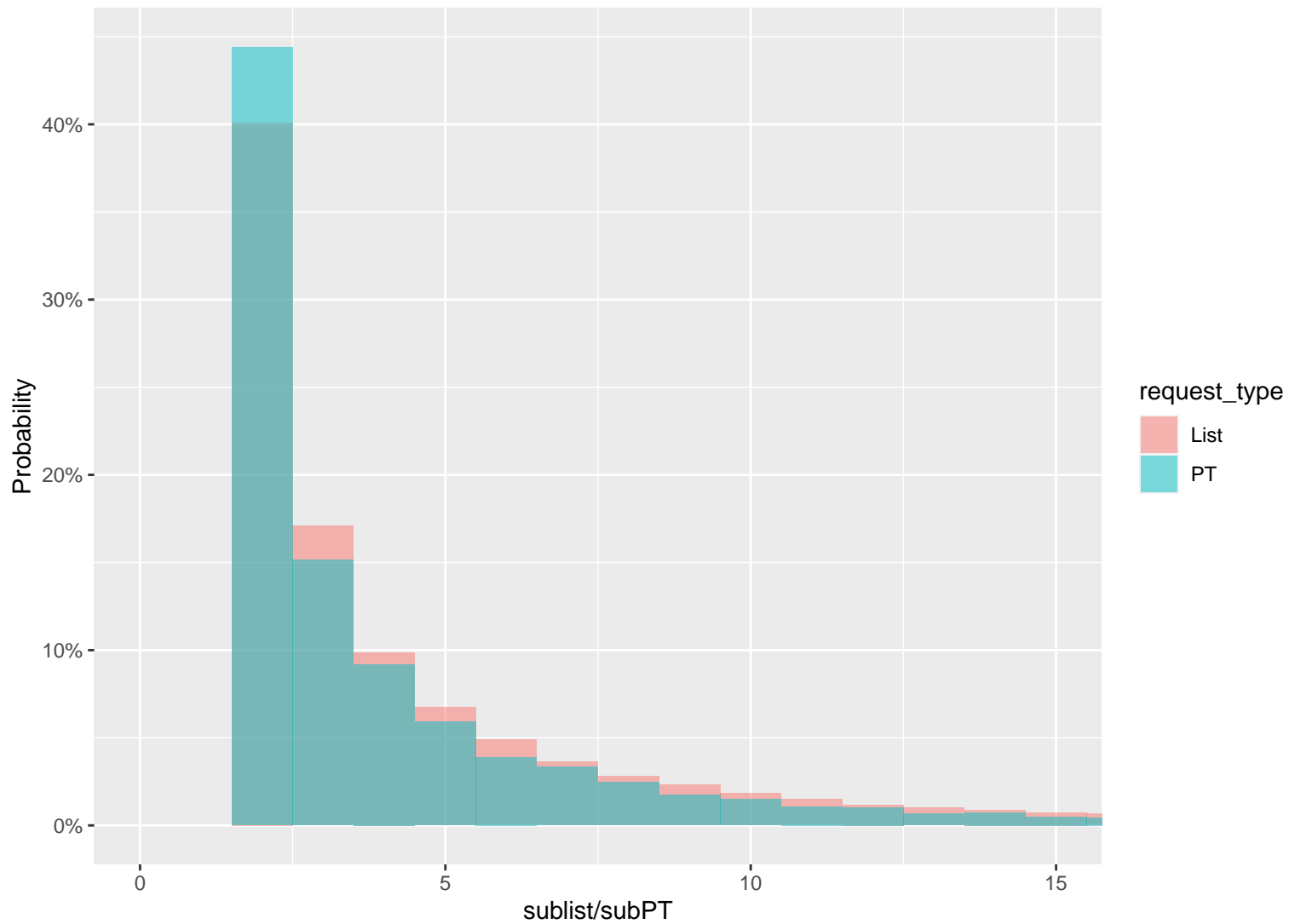
We want to know the proportion of each list or PT that are in nonsingleton sublists or subPTs. To do this, compute for each request the percent of inquiries that has at least one other inquiry in the same request that has the same request quantity. Then create histograms and sum stats tables as in 1.

The first 6 plots and tables are for the non-filtered version of requests, the second 6 plots and tables are for requests filtered by `number_assets >= 10`.

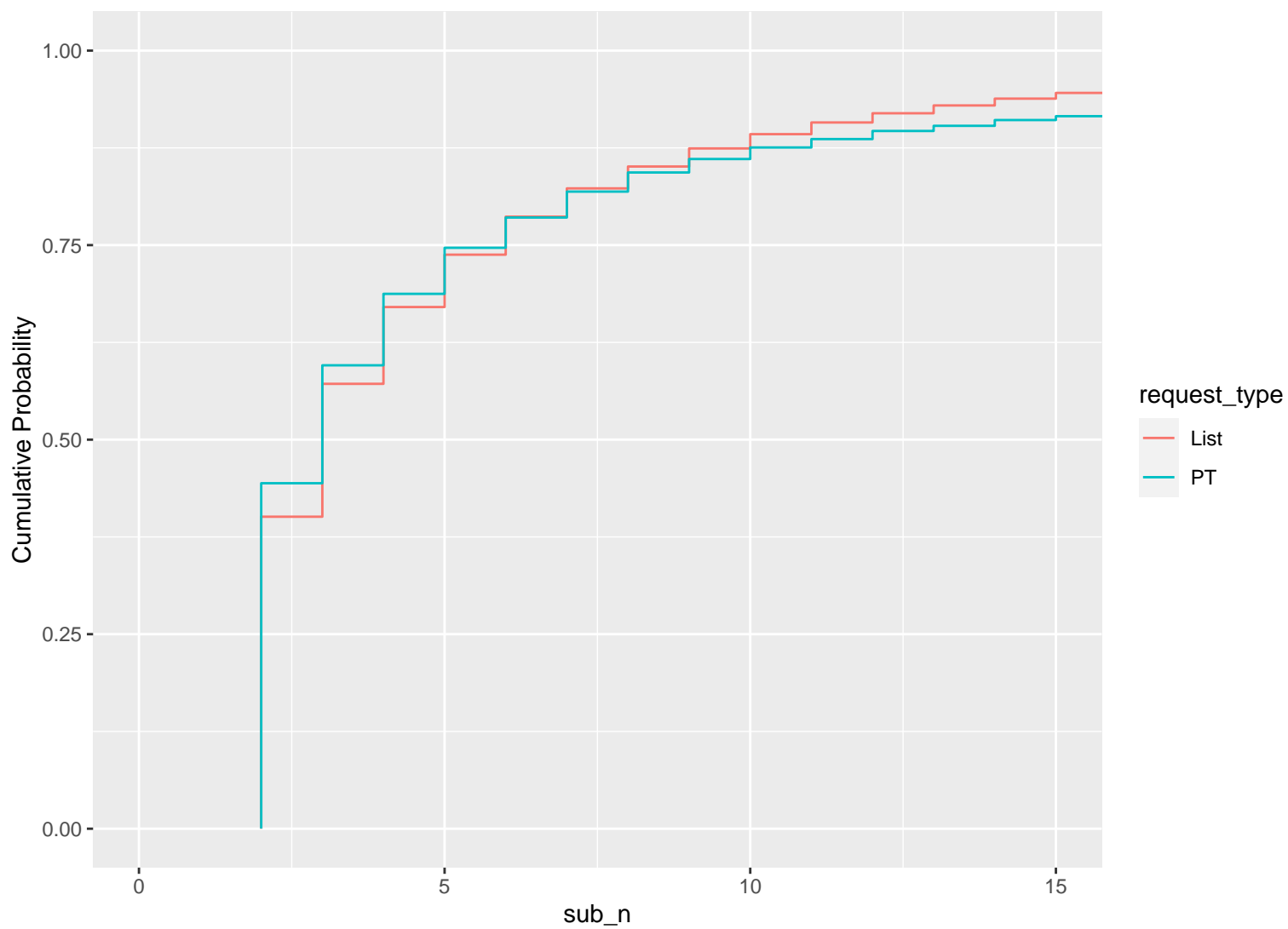
The code that led to this report can be found here:

https://github.com/DavidM199/Portfolio_Trades/blob/main/R/sublist_subPT.R

Task 1 – number of inquiries in sublist/subPT



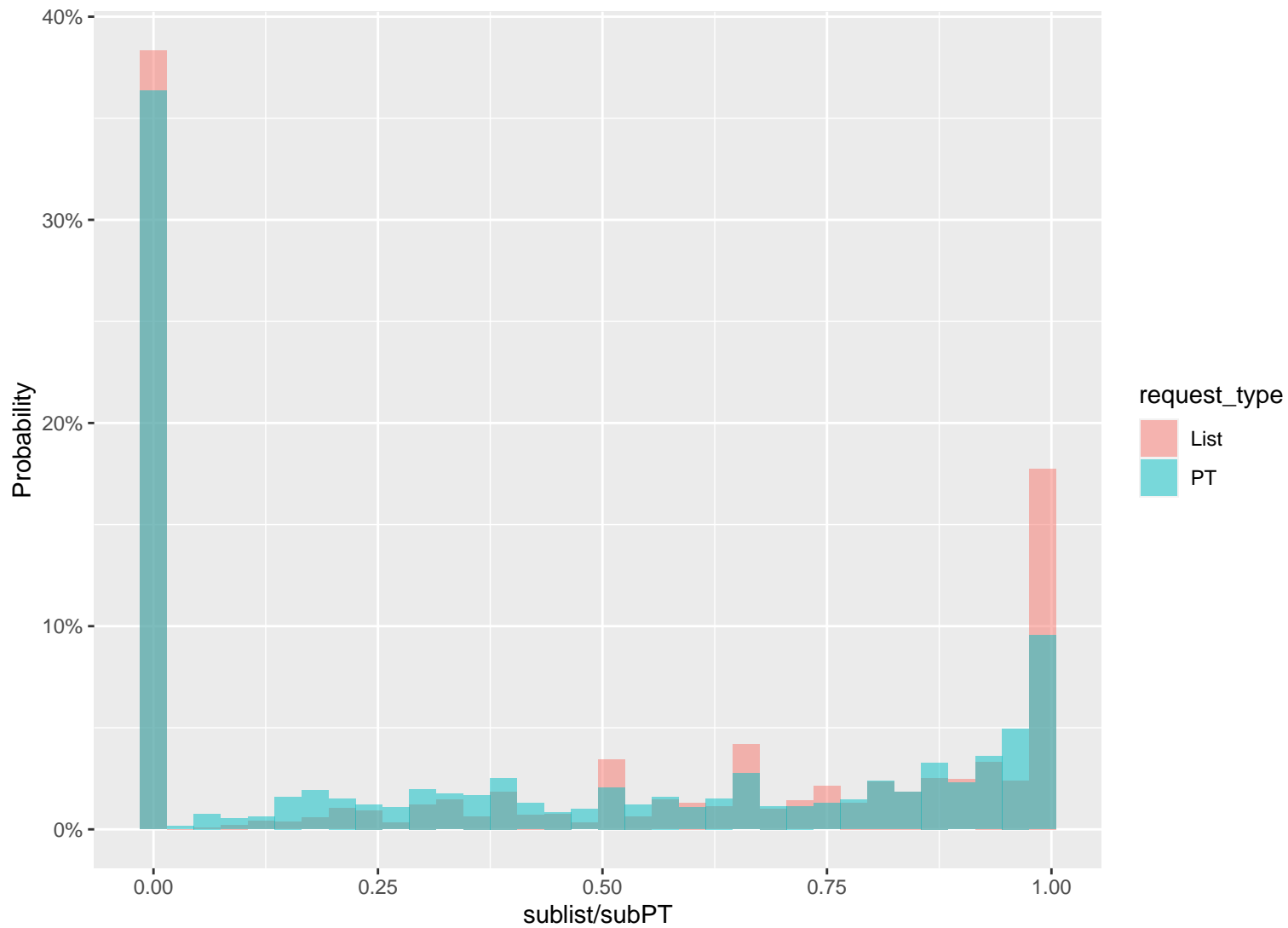
Cumulative plot for Task one – number of inquiries per subgroup



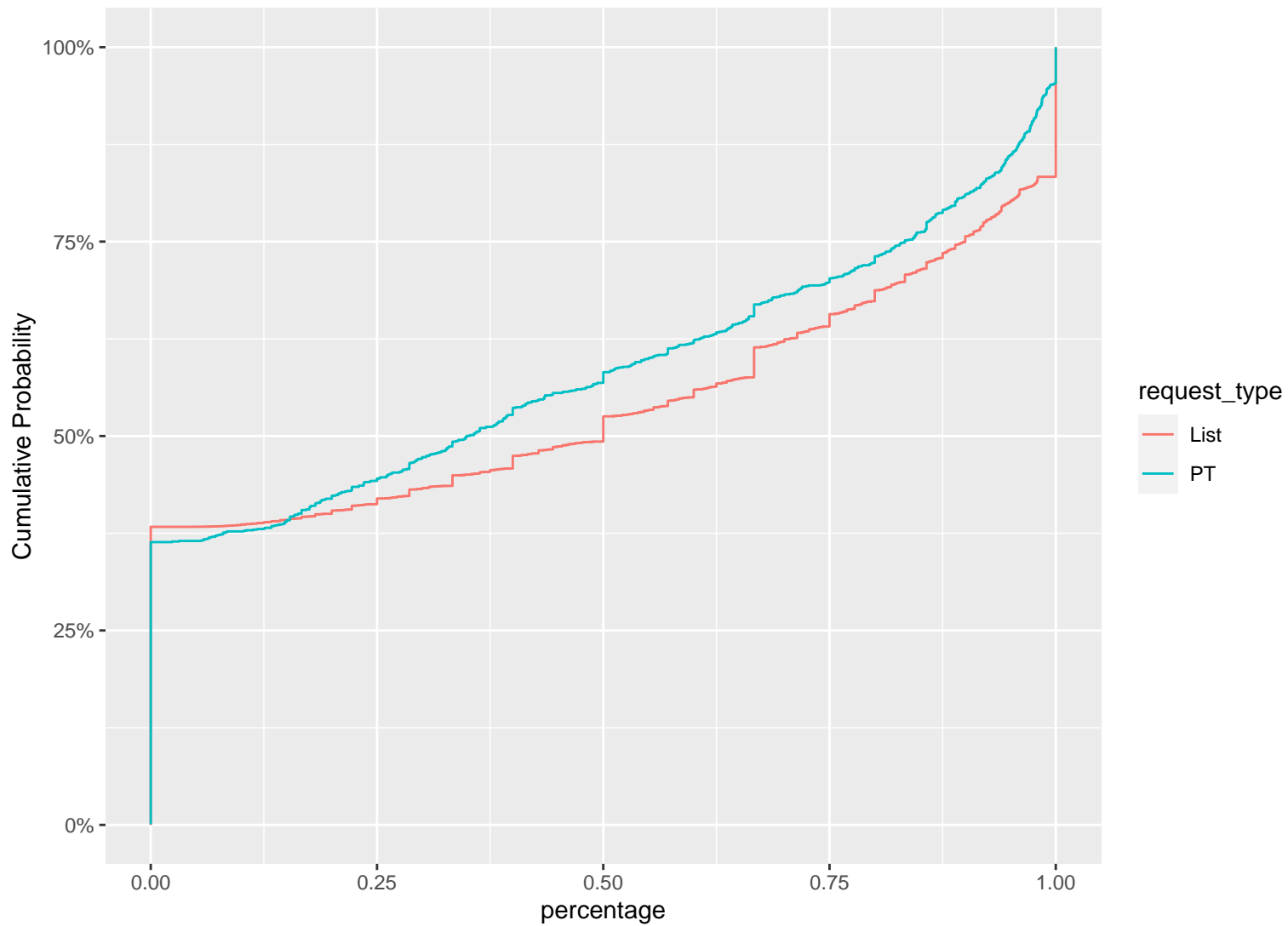
Sum stats Task 1 – number of inquiries per subgroup

	request_type	Mean	SD	p1	p5	p10	p50	p90	p95	p99
1	List	5.208	5.815	2	2	2	3	11	16	31
2	PT	7.073	18.287	2	2	2	3	13	24	64

Task 2 – percent of nonsingletons for each request



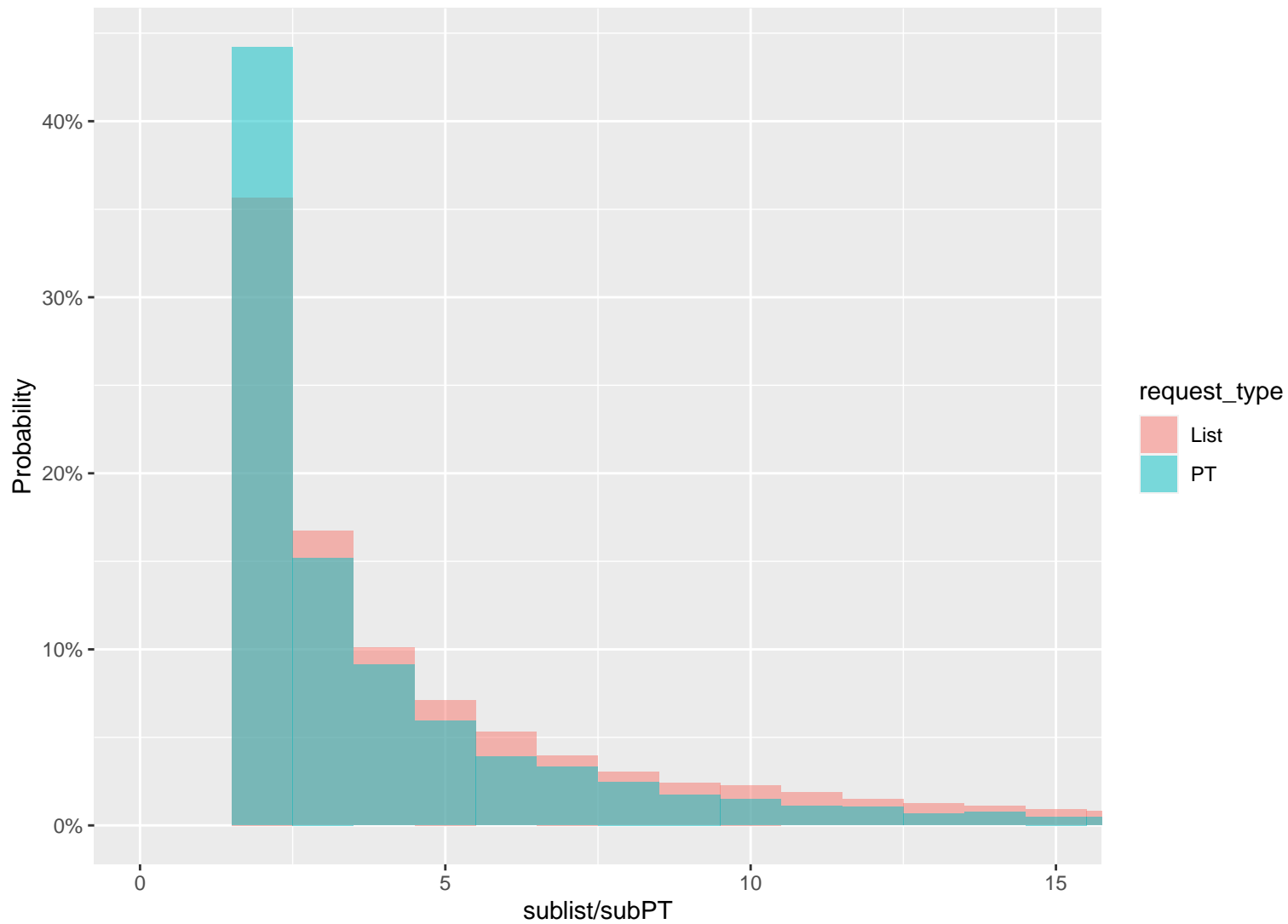
Task 2 – Cumulative Probability



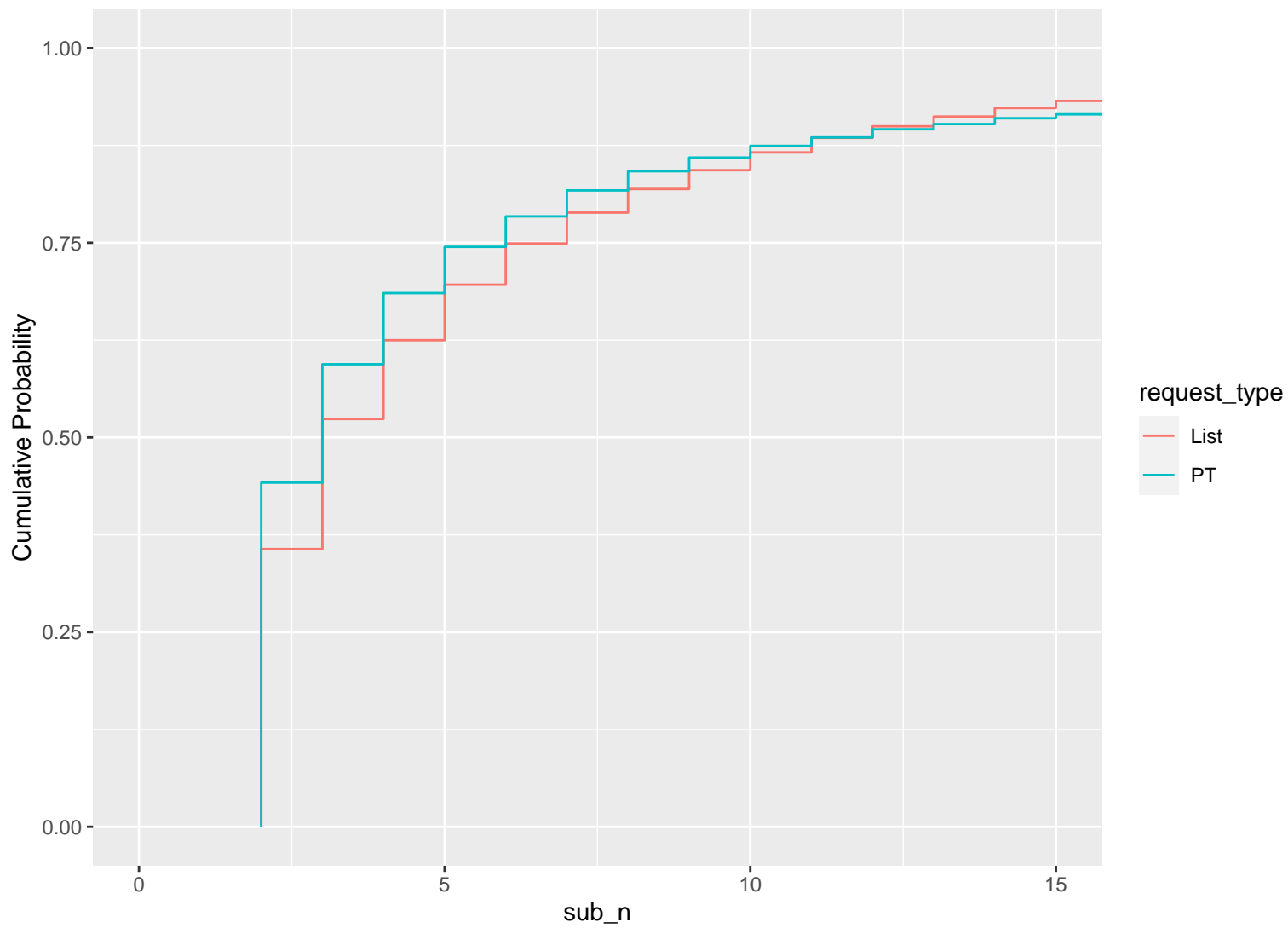
Sum stats Task 2 – percent of nonsingletons per request

	request_type	Mean	SD	p1	p5	p10	p50	p90	p95	p99
1	List	0.459	0.414	0	0	0	0.50	1.000	1.000	1
2	PT	0.415	0.391	0	0	0	0.35	0.973	0.994	1

Task 1 – number of inquiries in sublist/subPT – number_assets ≥ 10



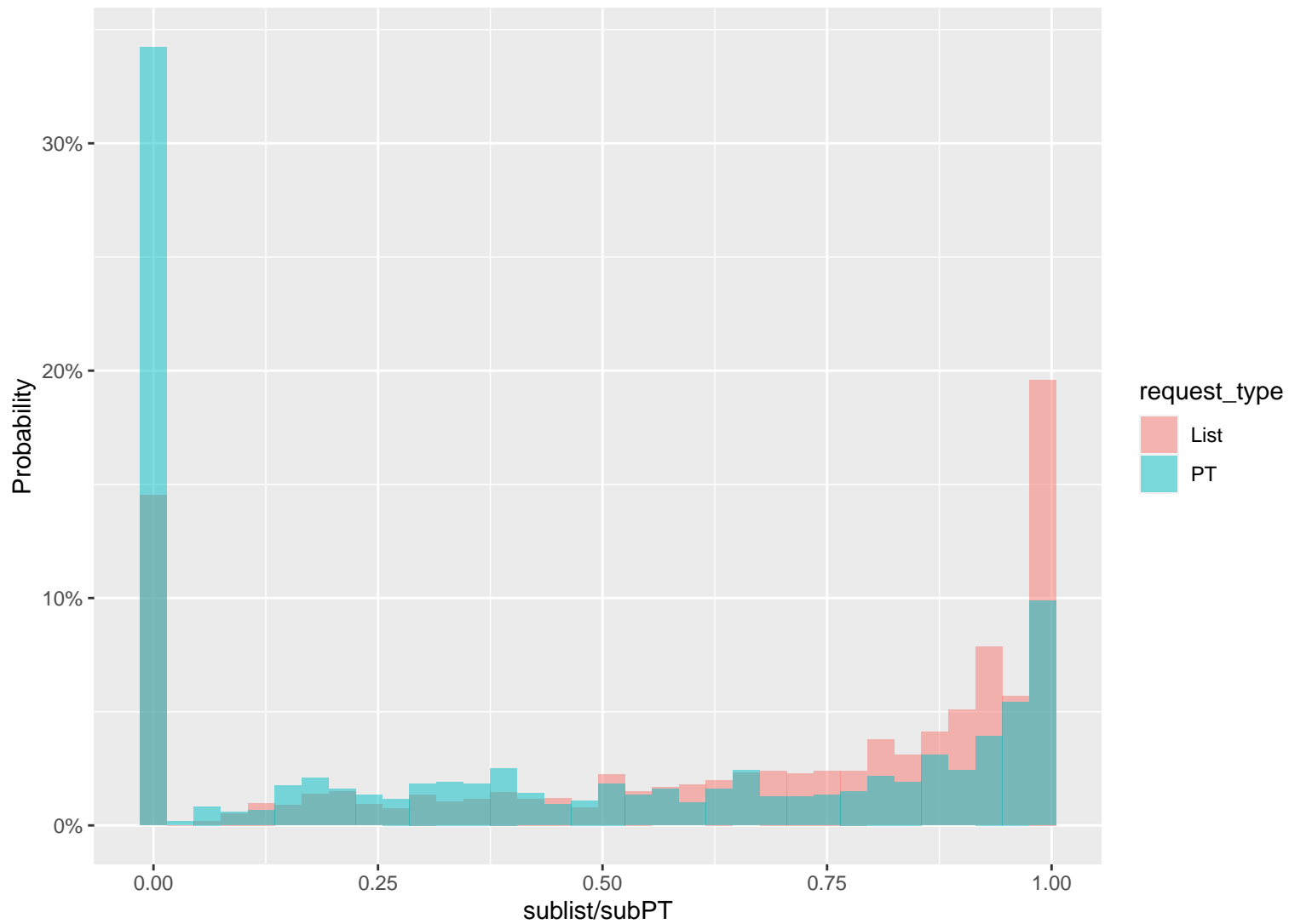
Cumulative plot for Task one – number_assets ≥ 10



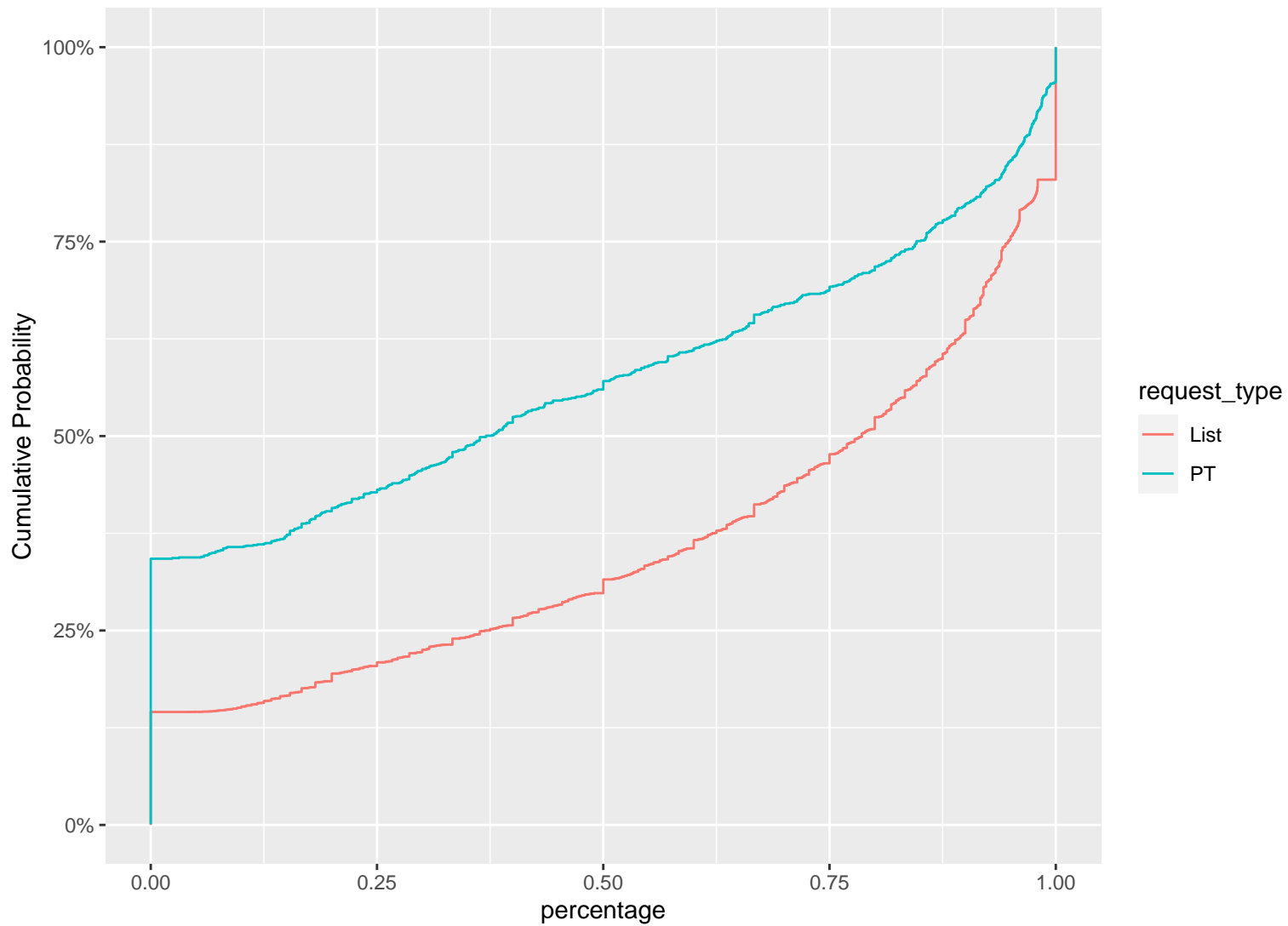
Sum stats Task 1 – number of inquiries per subgroup

	request_type	Mean	SD	p1	p5	p10	p50	p90	p95	p99
1	List	5.750	6.326	2	2	2	3	13	18	34
2	PT	7.113	18.366	2	2	2	3	13	24	64

Task 2 – percent of nonsingletons for each request – number_assets ≥ 10



Task 2 – Cumulative Probability – number_assets ≥ 10



Sum stats Task 2 – percent of nonsingletons per request

	request_type	Mean	SD	p1	p5	p10	p50	p90	p95	p99
1	List	0.643	0.357	0	0	0	0.786	1.000	1.000	1
2	PT	0.428	0.391	0	0	0	0.370	0.974	0.993	1