

## 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.

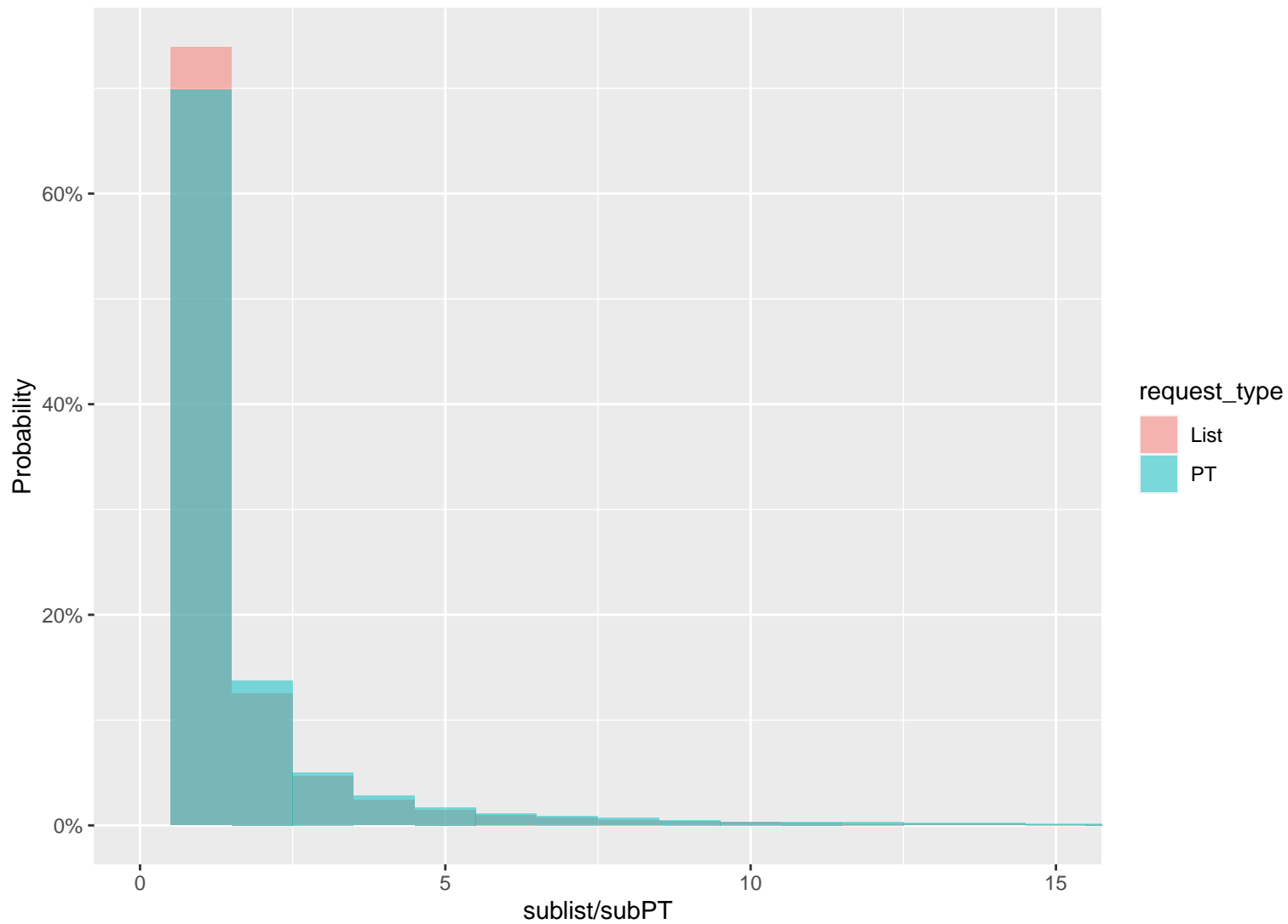
## TASK #2

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.

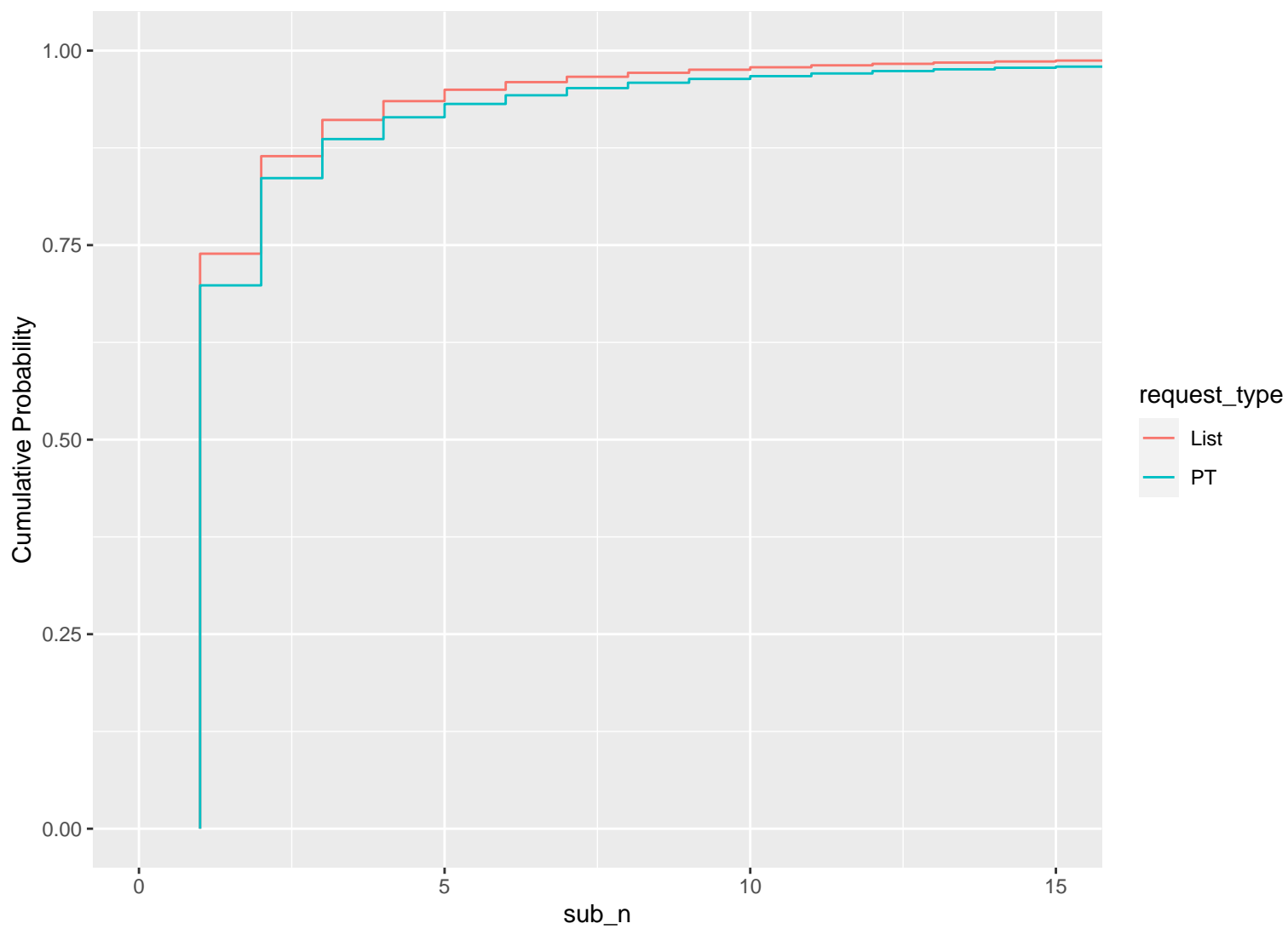
***The code that led to this report can be found here:***

[https://github.com/DavidM199/Portfolio\\_Trades/blob/f01c15b5218f6dd885926ea9c90d45f93eec48ea/R/sublist\\_subPT.R](https://github.com/DavidM199/Portfolio_Trades/blob/f01c15b5218f6dd885926ea9c90d45f93eec48ea/R/sublist_subPT.R)

Task 1 – number of inquiries in sublist/subPT



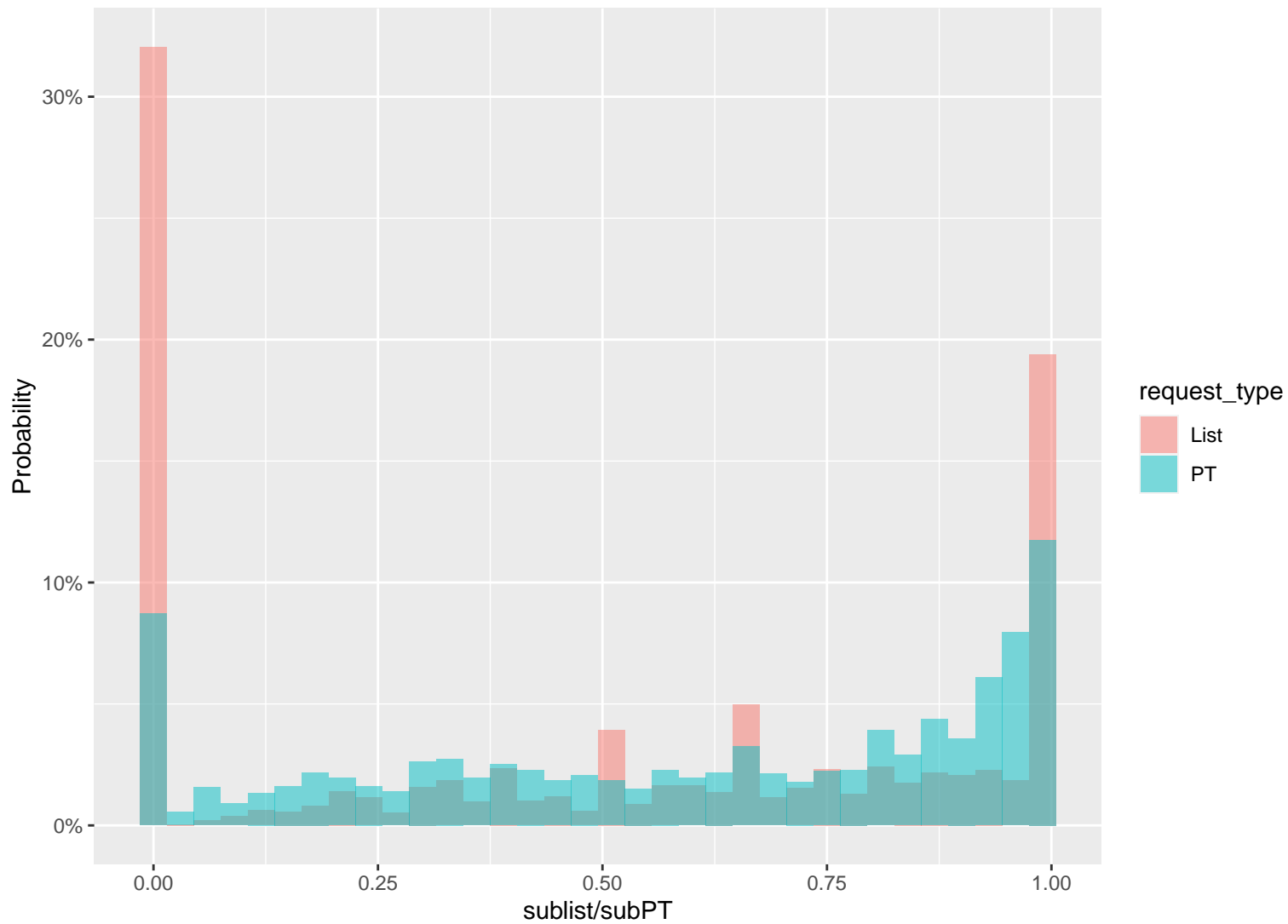
Cumulative plot for Task one – number of inquiries per subgroup



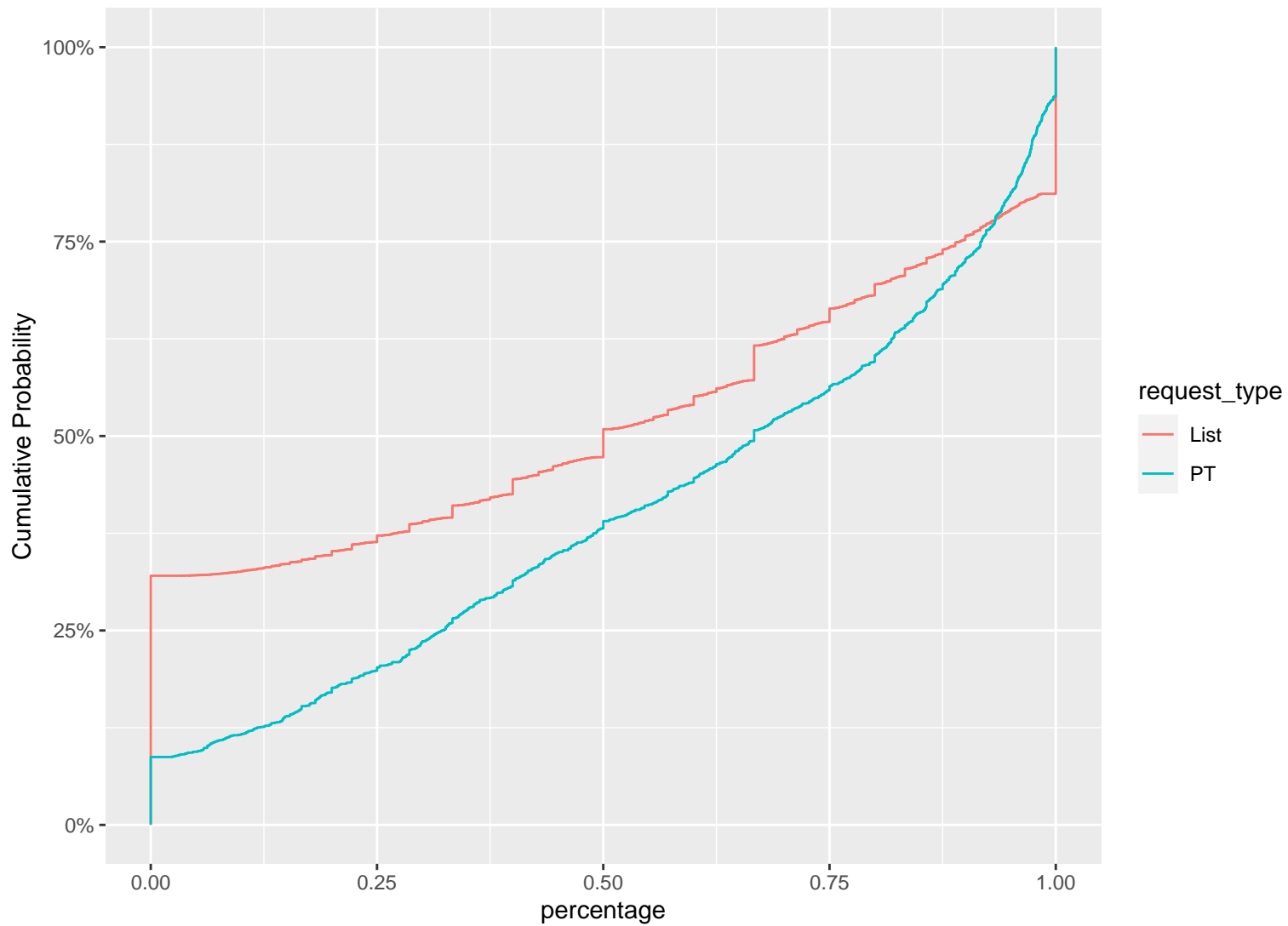
## Sum stats Task 1 – number of subs per request

|   | request_type | Mean  | SD    | p1 | p5 | p10 | p50 | p90 | p95 | p99 |
|---|--------------|-------|-------|----|----|-----|-----|-----|-----|-----|
| 1 | List         | 2.007 | 3.843 | 1  | 1  | 1   | 1   | 3   | 6   | 19  |
| 2 | PT           | 2.645 | 9.880 | 1  | 1  | 1   | 1   | 4   | 7   | 28  |

Task 2 – percent of nonsingletons for each request



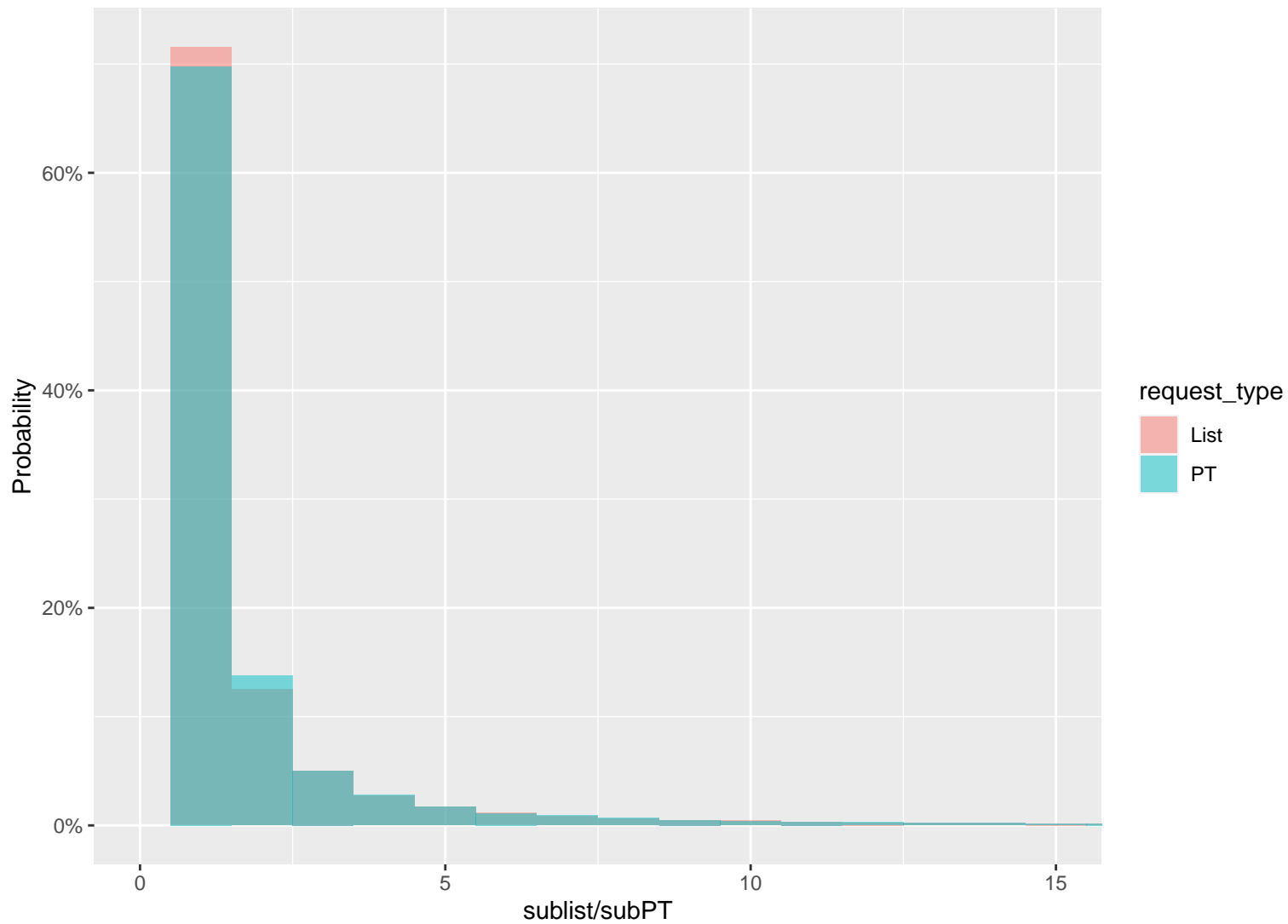
Task 2 – Cumulative Probability



## Sum stats Task 2 – percent of nonsingletons per request

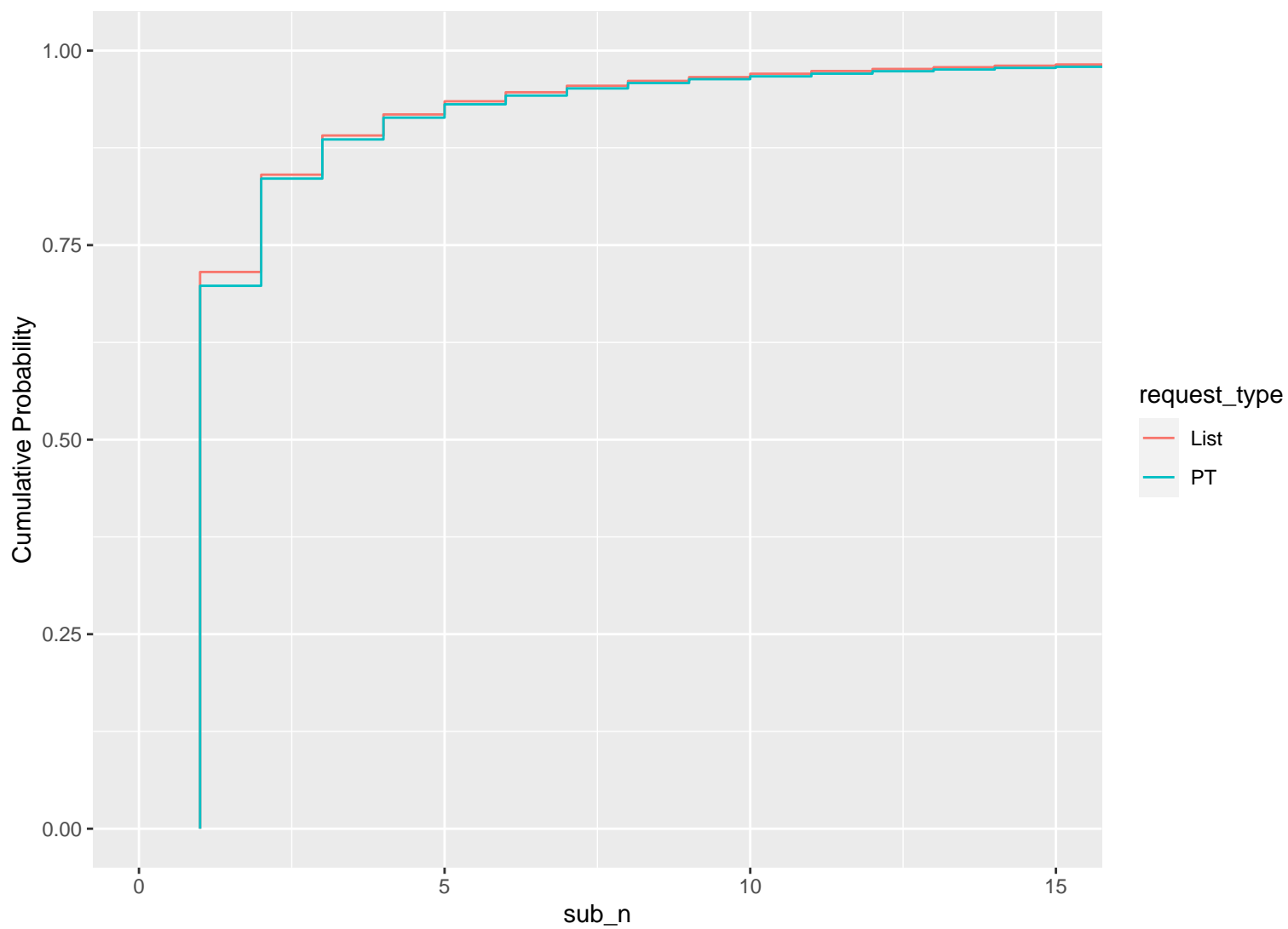
|   | <b>request_type</b> | <b>Mean</b> | <b>SD</b> | <b>p1</b> | <b>p5</b> | <b>p10</b> | <b>p50</b> | <b>p90</b> | <b>p95</b> | <b>p99</b> |
|---|---------------------|-------------|-----------|-----------|-----------|------------|------------|------------|------------|------------|
| 1 | List                | 0.484       | 0.400     | 0         | 0         | 0.000      | 0.500      | 1.000      | 1          | 1          |
| 2 | PT                  | 0.600       | 0.335     | 0         | 0         | 0.062      | 0.667      | 0.981      | 1          | 1          |

Task 1 – number of inquiries in sublist/subPT – number\_assets  $\geq 10$





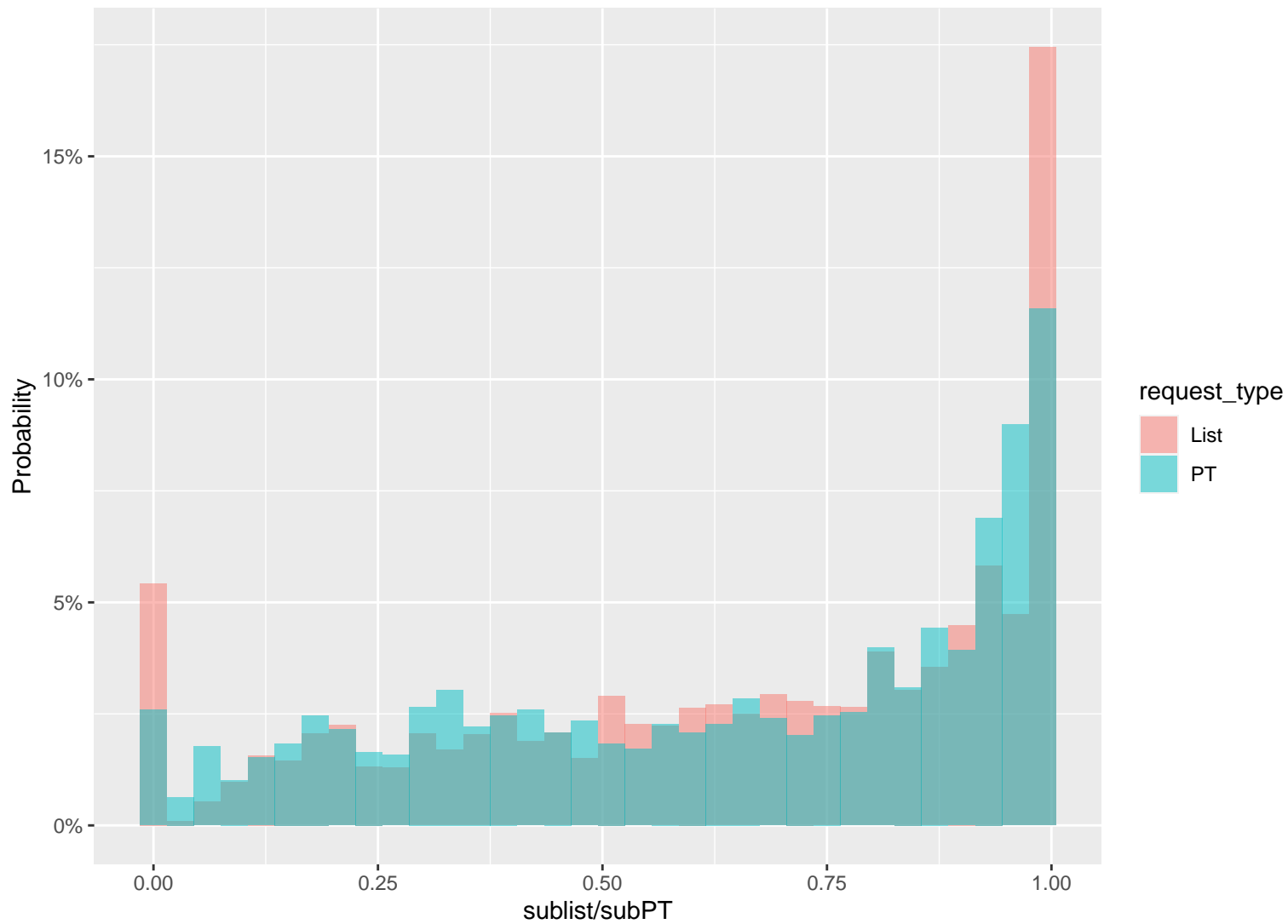
Cumulative plot for Task one – number\_assets  $\geq 10$



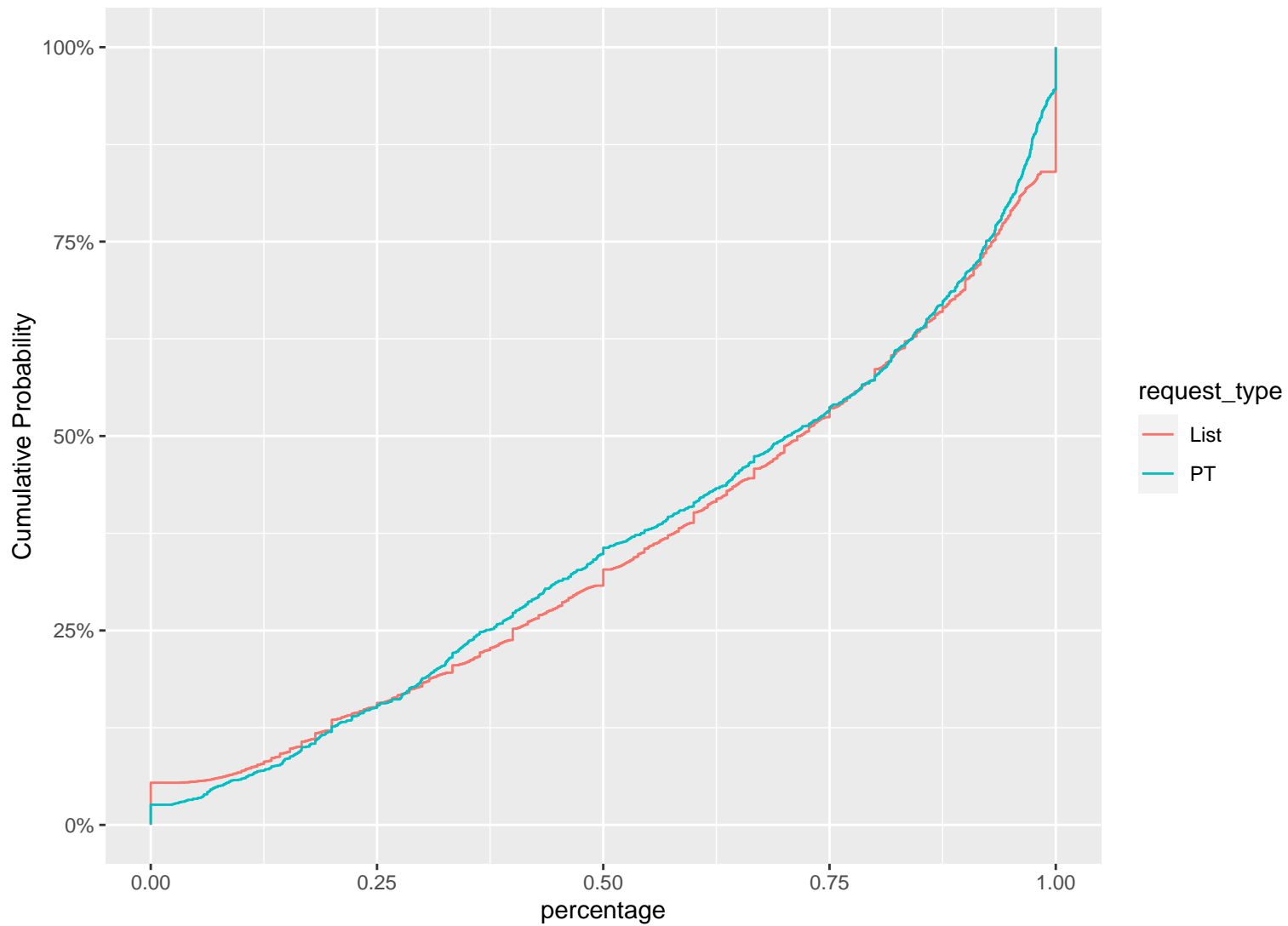
## Sum stats Task 1 – number of subs per request

|   | request_type | Mean  | SD    | p1 | p5 | p10 | p50 | p90 | p95 | p99 |
|---|--------------|-------|-------|----|----|-----|-----|-----|-----|-----|
| 1 | List         | 2.259 | 4.464 | 1  | 1  | 1   | 1   | 4   | 7   | 24  |
| 2 | PT           | 2.656 | 9.921 | 1  | 1  | 1   | 1   | 4   | 7   | 28  |

Task 2 – percent of nonsingletons for each request – number\_assets  $\geq 10$



Task 2 – Cumulative Probability – number\_assets  $\geq 10$



## Sum stats Task 2 – percent of nonsingletons per request

|   | <b>request_type</b> | <b>Mean</b> | <b>SD</b> | <b>p1</b> | <b>p5</b> | <b>p10</b> | <b>p50</b> | <b>p90</b> | <b>p95</b> | <b>p99</b> |
|---|---------------------|-------------|-----------|-----------|-----------|------------|------------|------------|------------|------------|
| 1 | List                | 0.646       | 0.313     | 0         | 0.000     | 0.162      | 0.717      | 1.000      | 1          | 1          |
| 2 | PT                  | 0.636       | 0.308     | 0         | 0.077     | 0.171      | 0.704      | 0.979      | 1          | 1          |