

Averaging Pricing Example

CVF	20.00
Ccy	USD
Precision	2.00

Buy transactions

Settlement Price	10.18
Tick Value	0.01

Trade #	Price	Quantity	QWP	Value	Settle	SV
1	10.11	10	101.10	2,022.00	10.18	14.00
2	10.12	10	101.20	2,024.00	10.18	12.00
3	10.14	10	101.40	2,028.00	10.18	8.00
Total		30	303.70	6,074.00		34.00

True Average Price	10.1233333333
Rounded Average	10.1300000000
TVRAP	6,078.00
Residual	4.00

Alloc #	Price	Quantity	Residual	Settle	SV	SV+Resid
1	10.13	17	2.26	10.18	17.00	19.26
2	10.13	13	1.73	10.18	13.00	14.73
Total		30	3.99			33.99