OneChronos Venue Analytics

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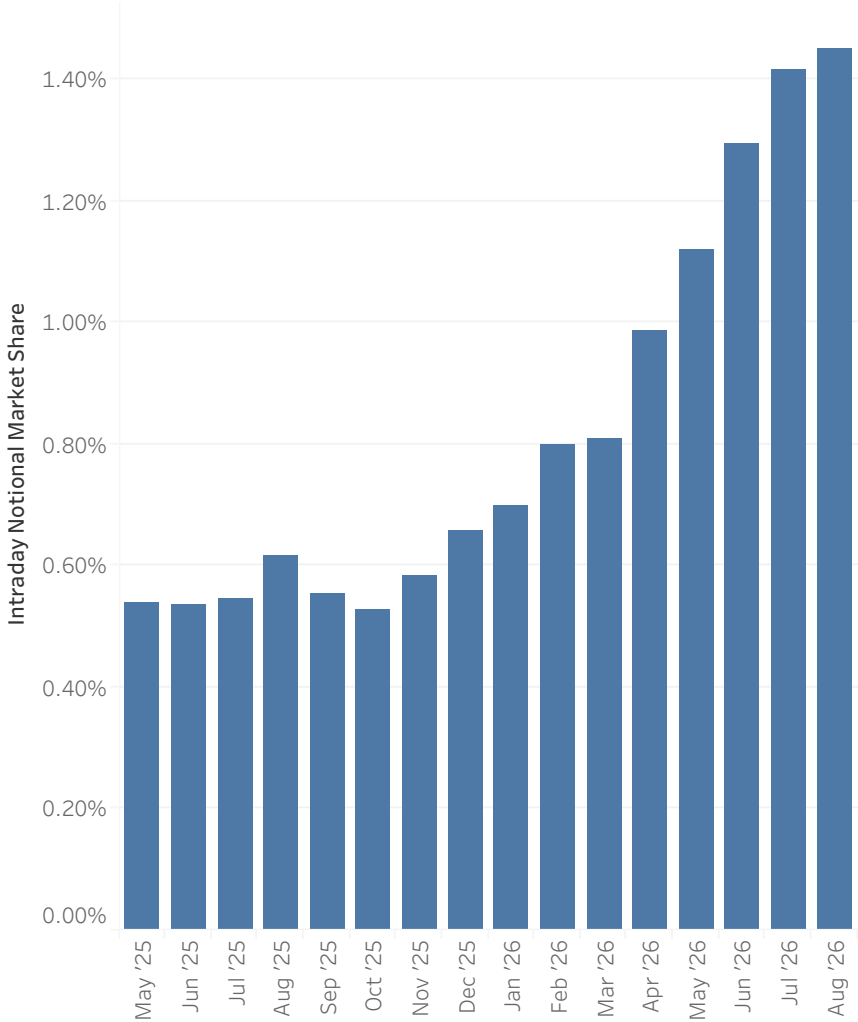
OneChronos Venue Summary: August 2026

Daily Matched Volume	236,018,241
Daily Matched Notional	$20.51B
OneChronos Intraday Notional Market Share	1.45%
OneChronos Intraday Volume Market Share	0.93%
OneChronos Share of Off Exchange Notional	2.95%
OneChronos Share of Off Exchange Volume	1.76%
Daily Blocks Matched	3,750
% Volume Executed in Nexus	4.16%
Average Trade Size	87
Conditional Firm Up Rate	97.13%
% Volume Receiving Price Improvement	10.44%
% Volume Executed Inside the Spread, not at Midpoint	9.23%
% Volume Executed at Near and Far Touch of the NBBO	8.68%

Intraday market share statistics are of the intraday continuous trading session, 9:30am - 4pm ET, excluding the open and close auctions. Markouts measured at +1s post trade for midpoint DAY executions in base. Conditional firm up rate excludes Nexus. Data reflects August 2026 trading.

OneChronos Chart of the Month: August 2026

OneChronos Intraday Notional Market Share Trend



OneChronos share of market notional volumes in the intraday continuous trading session, 9:30am - 4:00pm ET, excluding the open/close auctions. May 01 2025 - August 31 2026. Source: OneChronos, SIP (UTP/CTA).

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