OneChronos Venue Analytics

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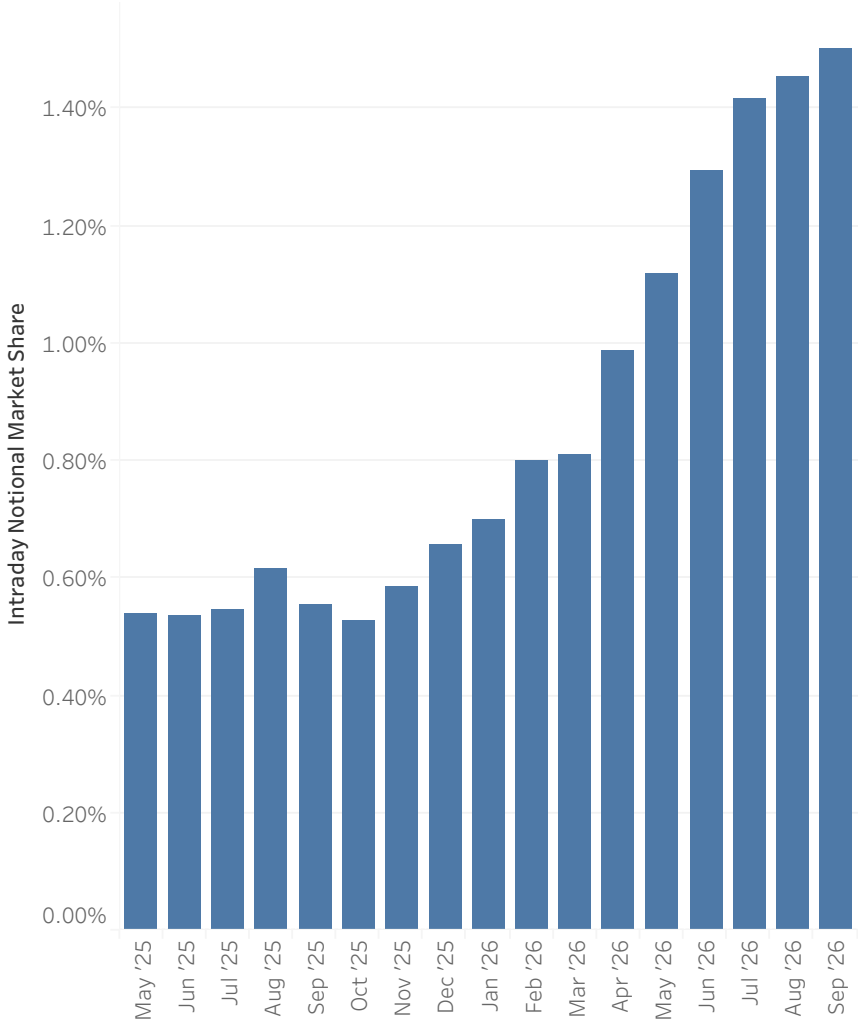
OneChronos Venue Summary: September 2026

Daily Matched Volume	263,357,069
Daily Matched Notional	$21.43B
OneChronos Intraday Notional Market Share	1.50%
OneChronos Intraday Volume Market Share	1.02%
OneChronos Share of Off Exchange Notional	3.01%
OneChronos Share of Off Exchange Volume	1.91%
Daily Blocks Matched	3,931
% Volume Executed in Nexus	3.98%
Average Trade Size	91
Conditional Firm Up Rate	96.82%
% Volume Receiving Price Improvement	8.90%
% Volume Executed Inside the Spread, not at Midpoint	7.72%
% Volume Executed at Near and Far Touch of the NBBO	9.22%

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 September 2026 trading.

OneChronos Chart of the Month: September 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 - September 30 2026. Source: OneChronos, SIP (UTP/CTA).

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