

March 2026

POSIT ATS

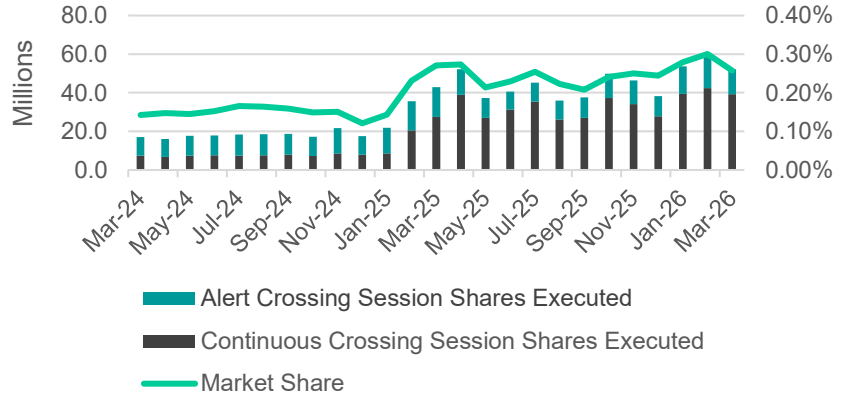
Monthly Execution Metrics



POSIT Continuous Session

Average Daily Volume (mm single counted)	39.2
Average Daily Notional (\$mm)	\$1,925
Average Trade Size	275
Unique Symbols Traded	9,386

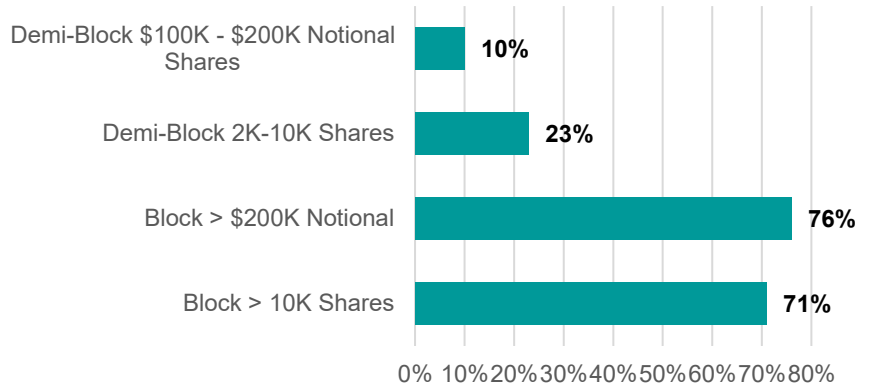
POSIT ADV (mm) and Market Share



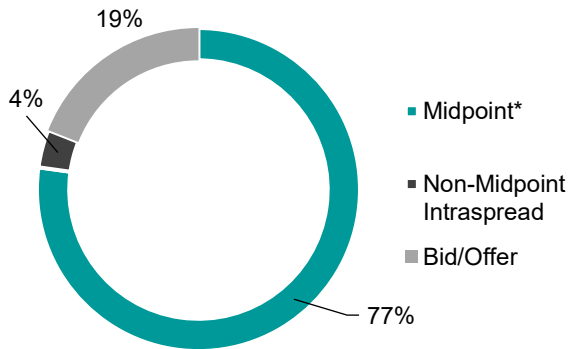
POSIT Alert Session

Average Daily Volume (mm single counted)	13.0
Average Daily Notional (\$mm)	\$771
Average Trade Size	7,501
Unique Symbols Traded	3,992

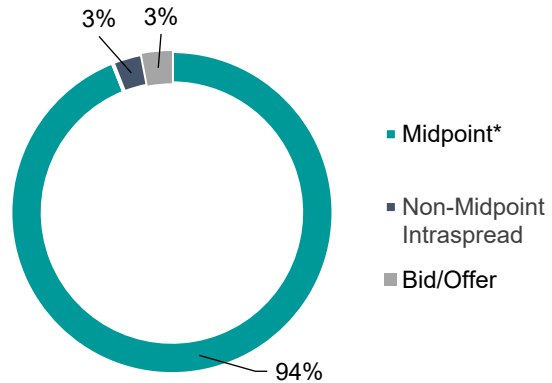
POSIT Alert Block Metrics



Continuous Session Volume by Price Point



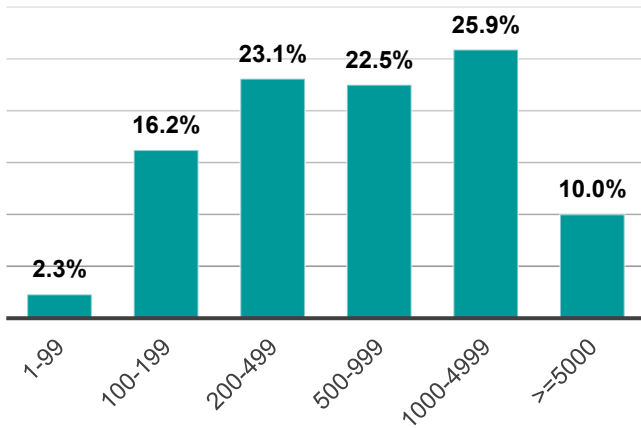
Alert Session Volume by Price Point



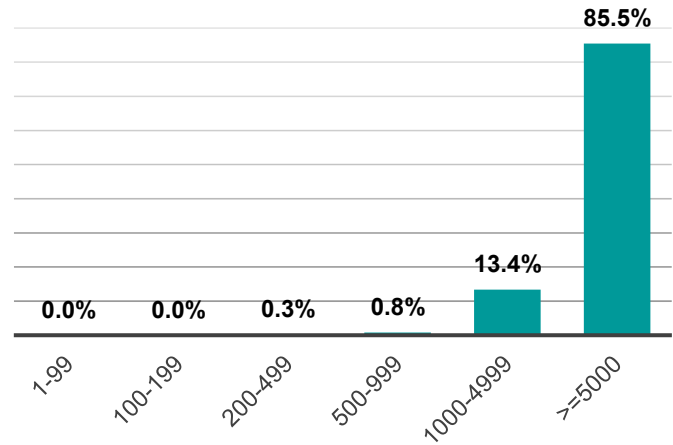
*Midpoint includes fills in locked markets



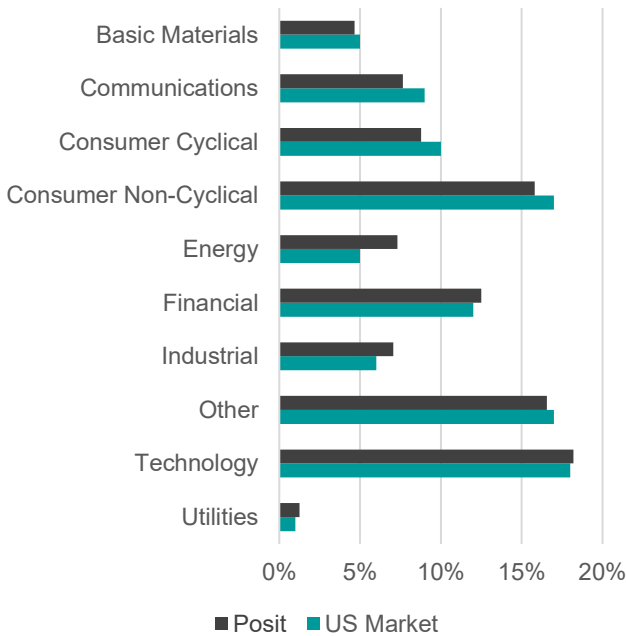
Continuous Session Volume by Fill Size



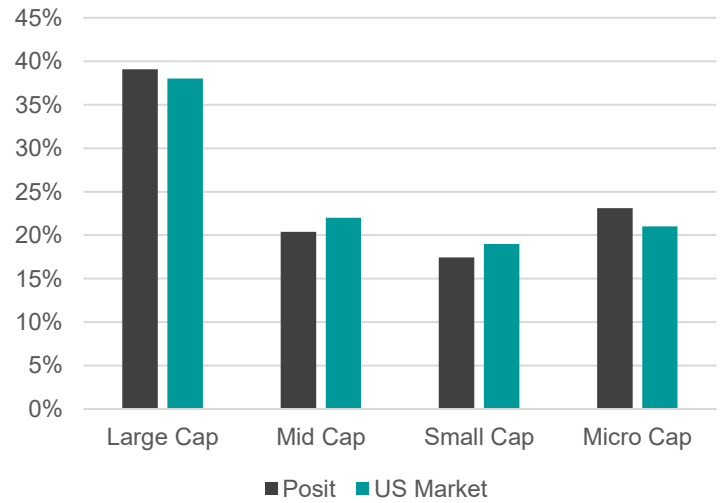
Alert Session Volume by Fill Size



POSIT and US Total Consolidated Volume Distribution by Sector



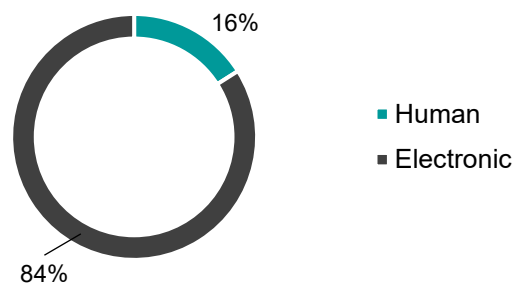
POSIT and US Total Consolidated Volume Distribution by Market Cap



POSIT Alert - Volume by Participant Type

Participant Type	Avg Indicated Size	Avg Trade Size	Median Indicated Size / Avg Daily Volume
Human	105,955	18,257	6.1%
Electronic	28,788	6,823	0.3%

POSIT Alert - Executed Shares by Participant Type

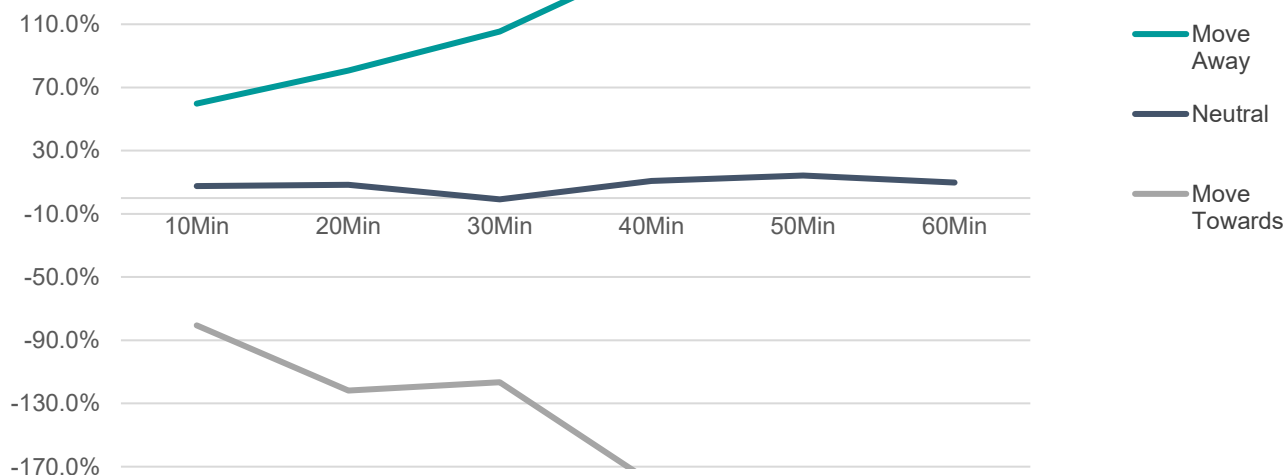




Continuous Session Median Spread Adjusted Markouts by Taker Liquidity Profiles

January 2026 - March 2026

Median Spread Adjusted Markouts by Taker Liquidity Profile



To learn more, contact your sales representative or call our desk at

APAC +852.2846.3592 | CAN +1.416.874.0800 | EMEA +44.20.7670.4066 | US +1.646.682.6199

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