October 2026

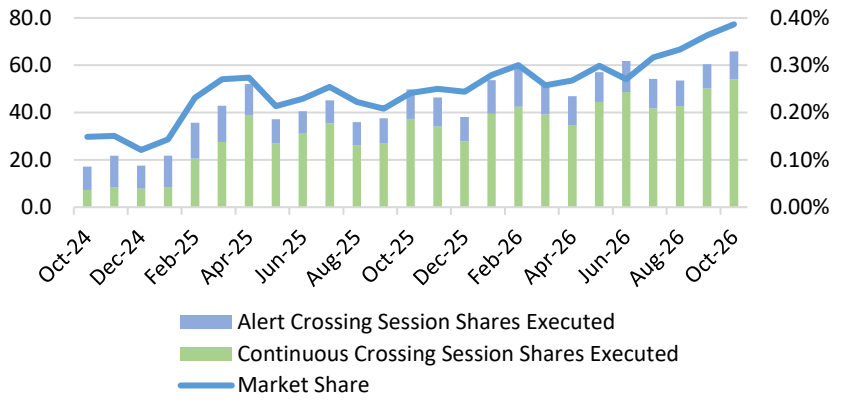
# POSIT ATS

## Monthly Execution Metrics

### POSIT Continuous Session

| | |
|---|---|
| Average Daily Volume (mm single counted) | 54.1 |
| Average Daily Notional ($mm) | $3,136 |
| Average Trade Size | 229 |
| Unique Symbols Traded | 9,846 |

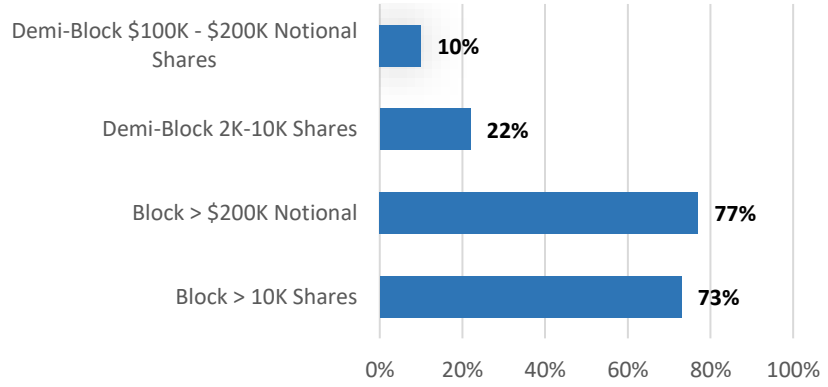
### POSIT ADV (mm) and Market Share



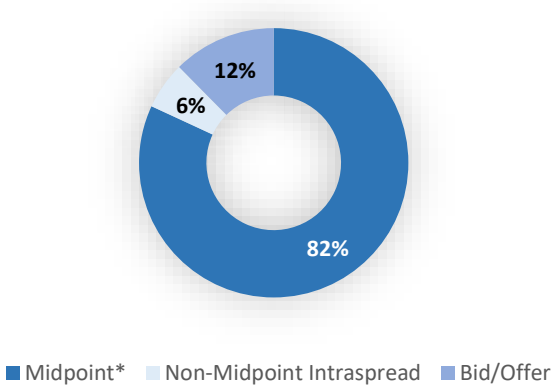

### POSIT Alert Session

| | |
|---|---|
| Average Daily Volume (mm single counted) | 11.7 |
| Average Daily Notional ($mm) | $796 |
| Average Trade Size | 7,513 |
| Unique Symbols Traded | 4,185 |

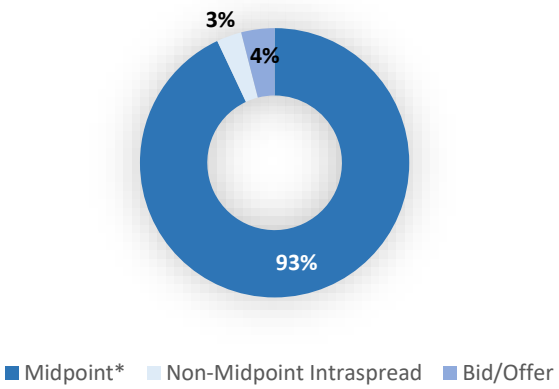
### POSIT Alert Block Metrics




### Continuous Session Volume by Price Point

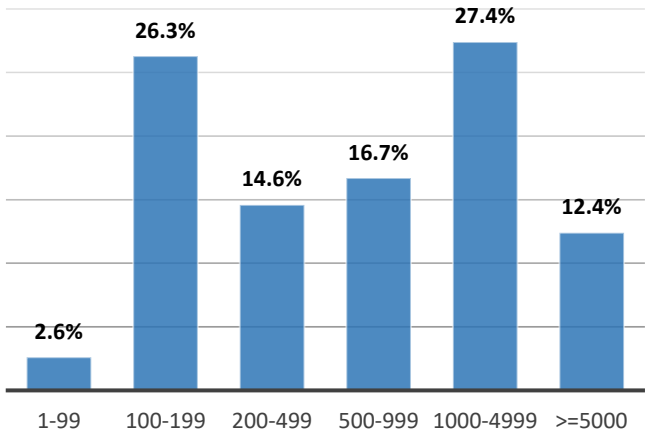



### Alert Session Volume by Price Point

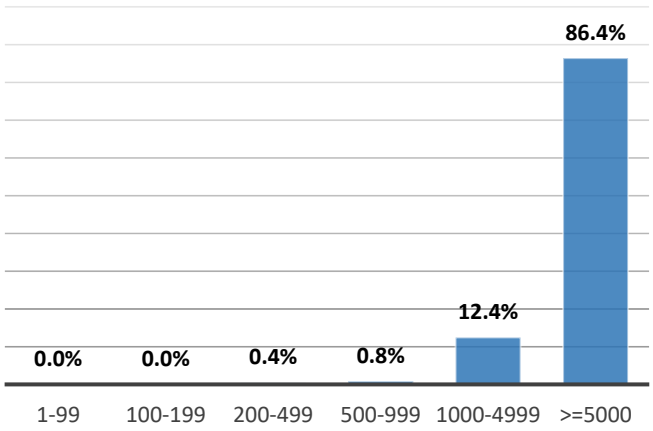



*Midpoint includes fills in locked markets

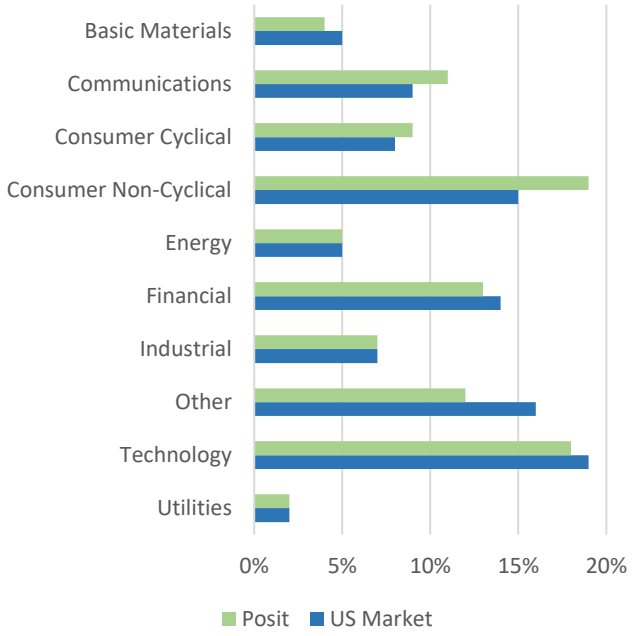
## Continuous Session Volume by Fill Size



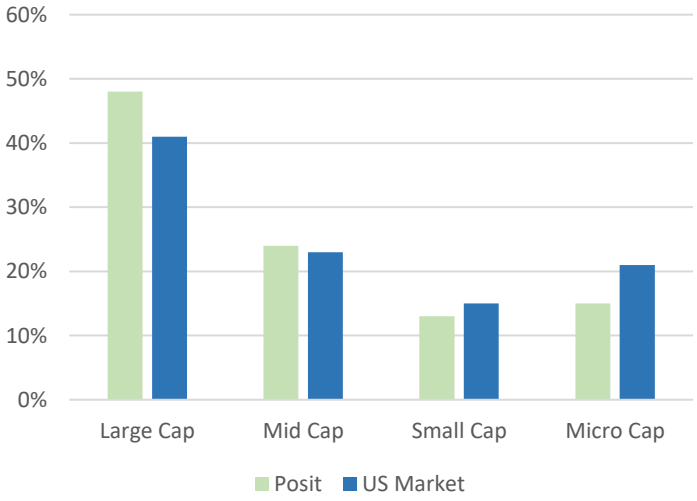

## Alert Session Volume by Fill Size




## POSIT and US Total Consolidated Volume Distribution by Sector



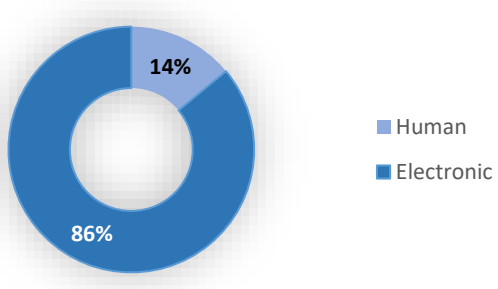

## POSIT and US Total Consolidated Volume Distribution by Market Cap




## POSIT Alert - Volume by Participant Type

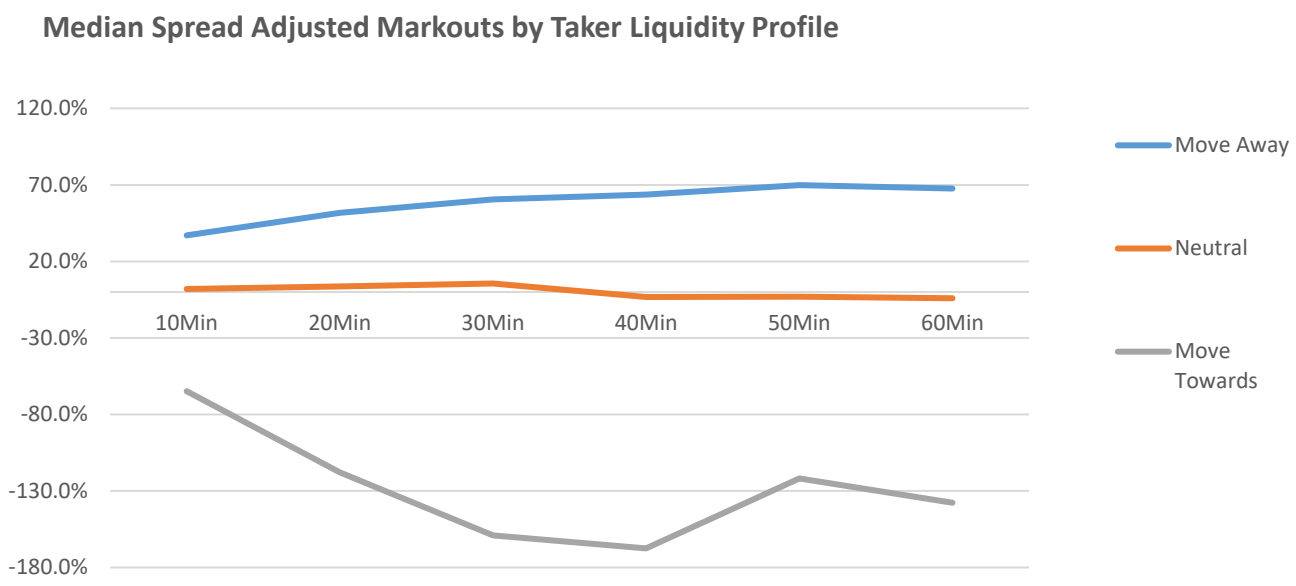
| Participant Type | Avg Indicated Size | Avg Trade Size | Median Indicated Size / Avg Daily Volume |
|---|---|---|---|
| **Human** | 111,783 | 19,575 | 5.3% |
| **Electronic** | 30,866 | 6,822 | 0.3% |

## POSIT Alert - Executed Shares by Participant Type



## Continuous Session Median Spread Adjusted Markouts by Taker Liquidity Profiles

August 2026 - October 2026




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