

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: SSIN

Month: 08/2026

S&P 500 Flag	Order Size (USD)	Order Type (M-Mkt; ML-Mktbl Lmt)	Average Order Size (Shares)	Average Notional Order Size (USD)	Share-weighted Average Midpoint	% Shares Executed at Quote or Better	% Shares Executed with Price Improvement	Share-weighted Average % Price Improvement	Average % Effective Spread	Average % Quoted Spread	Average Effective / Average Quoted Spread %	Average % Realized Spread after 15 Seconds	Average % Realized Spread after 1 Minute	Share-weighted Average Execution Speed (msec)
Y	Under \$250	M	1.03	\$109.59	\$106.36	99.32%	98.45%	0.0421%	-0.0053%	0.0788%	-6.78%	-0.0072%	-0.0113%	407.203
Y	\$250 - \$1K	M	4.25	\$582.84	\$137.34	99.48%	98.18%	0.0430%	-0.0082%	0.0778%	-10.49%	-0.0083%	-0.0082%	207.548
Y	\$1K - \$5K	M	16.16	\$2,345.70	\$145.25	99.41%	98.48%	0.0397%	-0.0074%	0.0721%	-10.21%	-0.0073%	-0.0089%	229.103
Y	\$5K - \$10K	M	50.20	\$7,061.00	\$140.83	99.39%	98.51%	0.0368%	-0.0068%	0.0667%	-10.21%	-0.0079%	-0.0063%	257.290
Y	\$10K - \$20K	M	94.32	\$13,832.03	\$146.63	99.27%	98.46%	0.0346%	-0.0070%	0.0623%	-11.17%	-0.0071%	-0.0046%	263.815
Y	\$20K - \$50K	M	199.75	\$30,578.02	\$153.39	98.01%	96.48%	0.0351%	-0.0071%	0.0631%	-11.23%	-0.0071%	-0.0003%	1,456.271
Y	\$50K - \$200K	M	501.05	\$86,196.90	\$172.04	97.93%	96.50%	0.0342%	-0.0025%	0.0659%	-3.84%	-0.0038%	0.0081%	3,025.565
Y	All Under \$200K	M	38.17	\$5,878.78	\$154.14	98.63%	97.43%	0.0358%	-0.0056%	0.0661%	-8.53%	-0.0062%	-0.0005%	1,329.082
Y	\$200K & Over	M	2,347.03	\$485,151.38	\$206.71	67.45%	62.39%	0.0100%	0.0512%	0.0712%	71.89%	0.0316%	0.0295%	961.576
Y	Under \$250	ML	3.20	\$125.87	\$39.34	100.00%	100.00%	0.0469%	-0.0445%	0.0493%	-90.32%	-0.1065%	-0.2034%	163.313
Y	\$250 - \$1K	ML	5.36	\$708.61	\$132.11	100.00%	100.00%	0.0278%	-0.0104%	0.0453%	-22.96%	0.0307%	-0.0039%	140.966
Y	\$1K - \$5K	ML	42.38	\$2,954.18	\$69.70	98.88%	98.88%	0.0361%	-0.0104%	0.0619%	-16.78%	-0.0329%	-0.0248%	155.490
Y	\$5K - \$10K	ML	56.63	\$7,240.01	\$127.85	100.00%	98.16%	0.0435%	-0.0082%	0.0789%	-10.41%	-0.0026%	0.0013%	1,752.922
Y	\$10K - \$20K	ML	99.87	\$13,607.14	\$136.22	93.47%	93.47%	0.0277%	0.0047%	0.0600%	7.81%	-0.0101%	-0.0120%	11,875.680
Y	\$20K - \$50K	ML	126.90	\$26,554.17	\$209.22	100.00%	100.00%	0.0367%	-0.0240%	0.0493%	-48.74%	-0.0528%	-0.0213%	801.942
Y	\$50K - \$200K	ML	923.20	\$95,056.79	\$102.97	100.00%	93.31%	0.0158%	0.0060%	0.0377%	15.86%	0.0444%	0.1089%	130.704
Y	All Under \$200K	ML	145.40	\$17,050.92	\$117.26	98.94%	94.69%	0.0245%	-0.0008%	0.0483%	-1.65%	0.0128%	0.0522%	2,118.390
Y	\$200K & Over	ML	4,785.00	\$242,682.87	\$50.73	100.00%	100.00%	0.0110%	0.0485%	0.0705%	68.87%	0.0479%	0.0234%	89.364
N	Under \$250	M	3.00	\$116.90	\$39.08	99.56%	96.74%	0.0471%	-0.0060%	0.0882%	-6.82%	-0.0067%	-0.0075%	1,368.894
N	\$250 - \$1K	M	12.68	\$570.74	\$45.04	99.74%	96.41%	0.0566%	-0.0062%	0.1069%	-5.82%	-0.0079%	-0.0093%	1,677.610
N	\$1K - \$5K	M	55.67	\$2,365.78	\$42.50	98.67%	93.22%	0.0534%	-0.0032%	0.1035%	-3.06%	-0.0015%	-0.0040%	254.925
N	\$5K - \$10K	M	165.19	\$7,091.63	\$42.90	97.15%	93.94%	0.0470%	-0.0018%	0.0923%	-1.91%	-0.0053%	-0.0085%	649.057
N	\$10K - \$20K	M	295.08	\$14,012.29	\$47.48	99.12%	95.27%	0.0434%	-0.0028%	0.0840%	-3.28%	-0.0049%	-0.0088%	401.763
N	\$20K - \$50K	M	591.73	\$30,517.03	\$51.58	98.44%	92.61%	0.0371%	-0.0012%	0.0730%	-1.65%	-0.0026%	0.0036%	517.179
N	\$50K - \$200K	M	1,590.17	\$90,371.23	\$56.80	95.04%	89.58%	0.0262%	0.0039%	0.0563%	6.97%	-0.0016%	-0.0122%	475.567
N	All Under \$200K	M	127.97	\$6,407.11	\$50.06	97.40%	92.44%	0.0376%	0.0000%	0.0751%	-0.05%	-0.0029%	-0.0063%	500.199
N	\$200K & Over	M	5,553.76	\$429,508.44	\$77.46	80.80%	53.49%	0.0036%	0.0227%	0.0298%	76.01%	0.0192%	0.0300%	1,354.187
N	Under \$250	ML	32.48	\$130.47	\$4.01	99.77%	42.19%	0.0797%	0.0258%	0.1852%	13.95%	0.0440%	0.0883%	11,427.712
N	\$250 - \$1K	ML	161.32	\$527.62	\$3.27	98.49%	67.27%	0.0883%	0.1709%	0.3475%	49.18%	0.1526%	0.3466%	850.499

S&P 500 Flag	Order Size (USD)	Order Type (M-Mkt; ML-Mktbl Lmt)	Average Order Size (Shares)	Average Notional Order Size (USD)	Share-weighted Average Midpoint	% Shares Executed at Quote or Better	% Shares Executed with Price Improvement	Share-weighted Average % Price Improvement	Average % Effective Spread	Average % Quoted Spread	Average Effective / Average Quoted Spread %	Average % Realized Spread after 15 Seconds	Average % Realized Spread after 1 Minute	Share-weighted Average Execution Speed (msec)
N	\$1K - \$5K	ML	458.77	\$2,687.52	\$5.86	78.68%	69.04%	0.1682%	0.0030%	0.3394%	0.87%	-0.0871%	-0.0860%	3,185.852
N	\$5K - \$10K	ML	836.45	\$6,509.67	\$7.79	99.43%	76.77%	0.0641%	0.0421%	0.1703%	24.74%	0.0730%	0.1463%	3,408.533
N	\$10K - \$20K	ML	680.73	\$13,280.74	\$18.96	99.72%	72.07%	0.0552%	0.0285%	0.1389%	20.55%	0.0520%	0.0623%	70,351.740
N	\$20K - \$50K	ML	1,546.68	\$34,265.78	\$21.98	100.00%	94.96%	0.0833%	-0.0428%	0.1238%	-34.53%	-0.1001%	-0.1157%	2,815.591
N	\$50K - \$200K	ML	5,241.61	\$104,892.28	\$20.03	65.81%	53.49%	0.0418%	0.1080%	0.1915%	56.37%	0.0505%	0.0275%	390,557.294
N	All Under \$200K	ML	1,441.54	\$25,794.61	\$17.76	77.09%	63.51%	0.0532%	0.0737%	0.1800%	40.95%	0.0250%	0.0108%	249,691.153
N	\$200K & Over	ML	20,457.29	\$627,584.32	\$33.46	64.22%	31.31%	-0.0026%	0.1708%	0.1655%	103.19%	0.0733%	0.0791%	28,223.557