Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: SSIN
Month: 09/2026

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	1.16	$113.49	$98.11	99.42%	98.25%	0.0376%	-0.0050%	0.0703%	-7.10%	-0.0066%	-0.0142%	177.351
Y	$250 - $1K	M	4.32	$581.56	$134.57	99.48%	98.48%	0.0375%	-0.0063%	0.0687%	-9.14%	-0.0053%	-0.0063%	1,058.993
Y	$1K - $5K	M	16.56	$2,329.42	$140.65	99.35%	98.31%	0.0348%	-0.0048%	0.0648%	-7.39%	-0.0042%	-0.0057%	1,187.348
Y	$5K - $10K	M	50.22	$7,050.27	$140.37	99.27%	98.33%	0.0347%	-0.0074%	0.0621%	-11.86%	-0.0079%	-0.0138%	1,361.389
Y	$10K - $20K	M	95.02	$13,833.48	$145.58	99.36%	98.45%	0.0321%	-0.0053%	0.0589%	-9.04%	-0.0067%	-0.0078%	603.422
Y	$20K - $50K	M	215.94	$30,204.98	$139.88	97.79%	96.55%	0.0290%	-0.0040%	0.0539%	-7.45%	-0.0043%	-0.0027%	2,279.143
Y	$50K - $200K	M	583.71	$88,689.40	$151.95	95.73%	92.12%	0.0307%	-0.0048%	0.0565%	-8.54%	-0.0049%	-0.0108%	233.011
Y	All Under $200K	M	37.08	$5,340.70	$144.02	97.95%	96.17%	0.0319%	-0.0051%	0.0587%	-8.63%	-0.0053%	-0.0079%	1,097.469
Y	$200K & Over	M	1,891.34	$373,240.94	$197.35	87.49%	72.73%	0.0129%	0.0397%	0.0655%	60.60%	0.0231%	-0.0023%	2,356.735
Y	Under $250	ML	2.64	$104.95	$39.81	100.00%	100.00%	0.0178%	-0.0026%	0.0329%	-7.89%	-0.0104%	-0.0329%	147.345
Y	$250 - $1K	ML	4.73	$565.07	$119.51	98.08%	98.08%	0.0185%	0.0021%	0.0391%	5.35%	-0.0124%	-0.0151%	487.538
Y	$1K - $5K	ML	38.88	$2,579.42	$66.35	100.00%	100.00%	0.0250%	0.0032%	0.0531%	5.94%	0.0487%	0.0637%	150.805
Y	$5K - $10K	ML	74.78	$7,821.23	$104.57	100.00%	100.00%	0.0291%	-0.0031%	0.0551%	-5.70%	0.0146%	-0.0070%	3,241.434
Y	$10K - $20K	ML	87.33	$14,365.77	$164.45	96.82%	93.64%	0.0553%	-0.0165%	0.0940%	-17.57%	0.0352%	0.1943%	2,825.637
Y	$20K - $50K	ML	363.50	$31,134.72	$85.64	100.00%	100.00%	0.0290%	-0.0093%	0.0486%	-19.20%	0.0088%	-0.0129%	125.729
Y	$50K - $200K	ML	1,230.00	$111,503.90	$90.67	100.00%	100.00%	0.0268%	0.0018%	0.0554%	3.27%	-0.0459%	-0.0235%	109.534
Y	All Under $200K	ML	142.48	$13,835.43	$97.10	99.66%	99.32%	0.0326%	-0.0049%	0.0604%	-8.19%	-0.0053%	0.0242%	769.979
Y	$200K & Over	ML	4,396.33	$948,053.90	$215.74	100.00%	100.00%	0.0324%	0.0461%	0.1109%	41.60%	0.0788%	0.0844%	100.205
N	Under $250	M	3.99	$123.29	$30.87	99.47%	95.18%	0.0504%	-0.0031%	0.0978%	-3.15%	-0.0041%	-0.0042%	1,323.373
N	$250 - $1K	M	12.76	$571.73	$44.79	99.70%	97.54%	0.0585%	-0.0073%	0.1097%	-6.64%	-0.0063%	-0.0038%	634.114
N	$1K - $5K	M	54.91	$2,361.16	$43.00	98.95%	96.01%	0.0525%	-0.0045%	0.1005%	-4.46%	-0.0053%	-0.0033%	1,158.062
N	$5K - $10K	M	170.65	$7,094.72	$41.56	98.37%	95.44%	0.0453%	-0.0003%	0.0903%	-0.36%	-0.0040%	-0.0037%	721.451
N	$10K - $20K	M	306.53	$13,989.43	$45.65	99.07%	96.10%	0.0410%	-0.0012%	0.0808%	-1.51%	-0.0063%	-0.0080%	373.964
N	$20K - $50K	M	689.08	$30,809.60	$44.74	90.55%	84.04%	0.0311%	0.0013%	0.0635%	2.01%	-0.0002%	-0.0016%	349.045
N	$50K - $200K	M	1,725.07	$90,315.40	$52.35	96.77%	87.04%	0.0258%	0.0036%	0.0551%	6.48%	-0.0041%	-0.0090%	801.402
N	All Under $200K	M	140.38	$6,555.87	$46.71	96.06%	90.00%	0.0352%	0.0007%	0.0712%	1.00%	-0.0036%	-0.0057%	658.345
N	$200K & Over	M	7,933.41	$483,059.83	$60.89	78.36%	43.40%	-0.0041%	0.0421%	0.0339%	124.26%	0.0221%	0.0263%	2,550.917
N	Under $250	ML	21.67	$126.92	$5.85	100.00%	99.49%	0.0812%	0.0280%	0.1903%	14.69%	0.0021%	-0.0172%	160.685
N	$250 - $1K	ML	237.72	$558.12	$2.35	100.00%	100.00%	0.2490%	0.0583%	0.5562%	10.48%	0.0388%	-0.1703%	342.603

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N	$1K - $5K	ML	612.46	$2,562.99	$4.18	52.08%	43.07%	0.1200%	0.0220%	0.2620%	8.41%	-0.0426%	-0.0767%	647.828
N	$5K - $10K	ML	563.11	$7,694.27	$13.65	96.45%	95.43%	0.0412%	0.1478%	0.2302%	64.19%	0.0680%	0.1008%	2,117.811
N	$10K - $20K	ML	524.58	$13,768.87	$25.31	99.47%	92.18%	0.0415%	0.0195%	0.1025%	19.05%	-0.0067%	-0.0851%	1,263.191
N	$20K - $50K	ML	1,692.51	$31,688.35	$18.76	90.65%	56.43%	0.0464%	0.1402%	0.2331%	60.16%	0.0709%	0.0578%	47,315.052
N	$50K - $200K	ML	3,718.51	$94,669.05	$25.60	91.96%	69.56%	0.1186%	0.0019%	0.2391%	0.81%	-0.0696%	-0.1189%	34,115.331
N	All Under $200K	ML	1,464.03	$31,516.90	$21.46	89.55%	66.62%	0.0970%	0.0396%	0.2335%	16.94%	-0.0299%	-0.0694%	32,529.007
N	$200K & Over	ML	12,824.00	$506,432.95	$42.73	84.62%	33.10%	0.0086%	0.1843%	0.2014%	91.49%	0.1207%	0.1337%	79,466.501