Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: BANK
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	2.19	$157.55	$71.83	91.80%	91.38%	0.0067%	0.0402%	0.0537%	74.98%	0.0373%	0.0343%	6,260.680
Y	$250 - $1K	M	5.79	$612.30	$105.78	89.35%	87.49%	0.0097%	0.0408%	0.0603%	67.76%	0.0410%	0.0435%	7,614.621
Y	$1K - $5K	M	18.22	$2,491.12	$136.73	84.50%	83.00%	0.0122%	0.0465%	0.0709%	65.59%	0.0463%	0.0433%	10,905.996
Y	$5K - $10K	M	45.92	$7,124.21	$155.13	83.14%	81.49%	0.0130%	0.0476%	0.0735%	64.70%	0.0506%	0.0372%	14,796.032
Y	$10K - $20K	M	86.84	$14,000.02	$161.21	78.24%	76.33%	0.0076%	0.0542%	0.0694%	78.17%	0.0436%	0.0420%	15,752.167
Y	$20K - $50K	M	190.96	$31,128.00	$163.00	71.53%	68.22%	0.0074%	0.0529%	0.0678%	78.10%	0.0453%	0.0357%	19,857.273
Y	$50K - $200K	M	584.83	$99,867.23	$170.76	66.40%	62.67%	0.0220%	0.0227%	0.0667%	34.02%	0.0227%	0.0238%	27,756.877
Y	All Under $200K	M	67.01	$10,825.98	$161.56	72.89%	69.94%	0.0154%	0.0373%	0.0682%	54.73%	0.0348%	0.0317%	21,253.100
Y	$200K & Over	M	3,520.33	$482,975.36	$140.31	54.46%	48.12%	-0.0067%	0.0764%	0.0630%	121.31%	0.0340%	0.0475%	58,087.664
Y	$250 - $1K	ML	4.00	$381.88	$95.50	100.00%	100.00%	0.0839%	-0.1154%	0.0524%	-220.40%	0.7014%	1.0051%	42,333.000
Y	$1K - $5K	ML	33.00	$3,450.56	$104.55	78.79%	28.14%	-0.0309%	0.0876%	0.0257%	341.10%	0.0944%	0.1142%	129,255.710
Y	$5K - $10K	ML	64.00	$7,113.78	$96.92	79.17%	79.17%	-0.0096%	0.0398%	0.0206%	193.16%	0.0350%	0.0361%	28,503.713
Y	$10K - $20K	ML	108.50	$16,300.50	$150.28	78.65%	78.65%	0.1873%	-0.2058%	0.1687%	-121.96%	0.1178%	0.0544%	27,558.484
Y	$20K - $50K	ML	391.89	$36,004.61	$91.89	99.01%	91.92%	0.0135%	0.0328%	0.0598%	54.82%	-0.0040%	-0.0395%	16,420.777
Y	$50K - $200K	ML	894.42	$119,651.45	$133.75	90.38%	79.75%	0.0640%	-0.0621%	0.0659%	-94.29%	0.2277%	0.0456%	104,390.940
Y	All Under $200K	ML	364.14	$45,095.54	$123.50	91.36%	81.69%	0.0590%	-0.0493%	0.0686%	-71.93%	0.1773%	0.0325%	79,511.209
Y	$200K & Over	ML	5,362.64	$518,327.81	$91.40	87.64%	16.38%	-0.0059%	0.0492%	0.0375%	131.37%	-0.1025%	-0.0197%	83,248.006
N	Under $250	M	4.63	$119.26	$25.78	98.39%	94.28%	0.0054%	0.1061%	0.1169%	90.70%	0.1051%	0.0996%	9,058.439
N	$250 - $1K	M	18.15	$620.47	$34.19	91.50%	86.68%	0.0050%	0.0800%	0.0901%	88.85%	0.0770%	0.0761%	7,017.776
N	$1K - $5K	M	57.45	$2,547.09	$44.33	92.92%	87.68%	0.0065%	0.0722%	0.0852%	84.79%	0.0684%	0.0671%	15,400.604
N	$5K - $10K	M	157.41	$7,191.09	$45.68	92.50%	83.51%	0.0077%	0.0643%	0.0798%	80.64%	0.0615%	0.0608%	14,458.906
N	$10K - $20K	M	313.02	$14,203.55	$45.37	91.00%	83.51%	0.0058%	0.0644%	0.0761%	84.66%	0.0543%	0.0505%	23,466.588
N	$20K - $50K	M	694.42	$30,565.67	$44.00	89.17%	79.89%	0.0052%	0.0624%	0.0729%	85.61%	0.0520%	0.0534%	21,975.735
N	$50K - $200K	M	1,872.90	$93,263.73	$49.79	79.32%	63.19%	0.0024%	0.0634%	0.0681%	93.09%	0.0477%	0.0422%	50,773.094
N	All Under $200K	M	234.54	$10,889.15	$46.42	86.50%	75.40%	0.0045%	0.0643%	0.0734%	87.66%	0.0532%	0.0506%	31,391.766
N	$200K & Over	M	21,420.58	$792,172.50	$37.45	52.81%	23.66%	-0.0401%	0.1462%	0.0660%	221.50%	0.0447%	0.0465%	130,250.079
N	Under $250	ML	7.00	$87.15	$12.45	100.00%	100.00%	0.0812%	-0.0820%	0.0804%	-102.00%	0.0788%	0.0788%	53,325.000
N	$250 - $1K	ML	54.75	$722.25	$13.19	66.67%	66.67%	-0.0119%	0.1052%	0.0814%	129.29%	0.5356%	0.0938%	40,851.333
N	$1K - $5K	ML	253.18	$2,901.79	$11.46	100.00%	99.10%	0.0185%	0.1175%	0.1545%	76.05%	0.2212%	0.2270%	26,412.392

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N	$5K - $10K	ML	467.75	$7,825.29	$16.73	94.07%	78.03%	-0.0050%	0.0812%	0.0713%	113.91%	0.0676%	0.1309%	4,820.580
N	$10K - $20K	ML	1,517.00	$14,206.06	$9.36	83.94%	20.27%	-0.0563%	0.2794%	0.1668%	167.48%	0.1966%	0.2420%	25,227.659
N	$20K - $50K	ML	2,708.20	$34,219.18	$12.70	86.85%	84.01%	0.0744%	0.2792%	0.4280%	65.24%	0.2695%	0.2460%	449,203.391
N	$50K - $200K	ML	3,504.36	$117,047.25	$33.39	68.41%	65.19%	-0.0085%	0.1602%	0.1432%	111.85%	0.0808%	0.0296%	102,991.704
N	All Under $200K	ML	1,463.83	$28,979.05	$19.83	80.54%	67.55%	0.0092%	0.1946%	0.2131%	91.33%	0.1404%	0.1079%	215,891.194
N	$200K & Over	ML	98,598.82	$1,206,231.00	$11.82	28.46%	15.64%	-0.3590%	0.8572%	0.1393%	615.45%	0.3164%	0.3980%	85,642.946