Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: BANK
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	2.34	$151.69	$64.96	92.09%	90.63%	0.0085%	0.0394%	0.0563%	69.92%	0.0376%	0.0339%	4,169.911
Y	$250 - $1K	M	6.67	$617.58	$92.61	87.77%	86.15%	0.0086%	0.0472%	0.0644%	73.27%	0.0442%	0.0403%	7,558.527
Y	$1K - $5K	M	19.56	$2,436.24	$124.56	84.30%	83.11%	0.0112%	0.0383%	0.0607%	63.02%	0.0365%	0.0360%	9,588.734
Y	$5K - $10K	M	49.61	$7,074.18	$142.59	81.60%	80.72%	0.0111%	0.0367%	0.0589%	62.32%	0.0362%	0.0361%	14,048.085
Y	$10K - $20K	M	95.32	$14,084.05	$147.78	82.88%	80.69%	0.0128%	0.0337%	0.0592%	56.91%	0.0296%	0.0240%	14,452.379
Y	$20K - $50K	M	193.01	$30,996.65	$160.55	79.97%	74.25%	0.0121%	0.0360%	0.0601%	59.85%	0.0332%	0.0280%	20,770.619
Y	$50K - $200K	M	533.87	$95,035.48	$178.01	72.03%	62.92%	0.0090%	0.0386%	0.0567%	68.17%	0.0217%	0.0089%	19,589.449
Y	All Under $200K	M	60.86	$9,548.43	$156.90	78.32%	73.04%	0.0106%	0.0373%	0.0585%	63.74%	0.0285%	0.0210%	16,859.860
Y	$200K & Over	M	2,775.53	$476,760.93	$185.91	62.82%	44.38%	0.0116%	0.0304%	0.0535%	56.78%	0.0082%	-0.0145%	26,581.679
Y	$250 - $1K	ML	2.00	$630.64	$315.26	0.00%	0.00%	-0.0015%	0.0410%	0.0381%	107.83%	0.0030%	0.0474%	40,594.000
Y	$1K - $5K	ML	19.77	$2,337.53	$118.24	96.11%	89.49%	0.0217%	0.0050%	0.0484%	10.30%	-0.0682%	-0.1391%	28,851.444
Y	$5K - $10K	ML	27.67	$5,862.64	$211.94	100.00%	100.00%	0.0369%	-0.0239%	0.0499%	-47.85%	0.0506%	0.0271%	80,372.675
Y	$10K - $20K	ML	175.60	$14,489.32	$82.51	77.22%	8.88%	0.0005%	0.0550%	0.0560%	98.27%	0.0907%	0.0834%	19,287.822
Y	$20K - $50K	ML	619.50	$25,612.34	$41.35	84.75%	84.75%	-0.0035%	0.0312%	0.0242%	128.81%	0.0312%	0.0312%	12,081.814
Y	$50K - $200K	ML	525.85	$116,212.05	$208.47	59.03%	59.03%	-0.0290%	0.1016%	0.0436%	232.79%	0.1006%	0.0086%	38,831.679
Y	All Under $200K	ML	251.22	$45,487.41	$169.77	65.92%	58.91%	-0.0249%	0.0934%	0.0437%	213.63%	0.0937%	0.0102%	33,213.023
Y	$200K & Over	ML	1,035.86	$372,932.64	$360.00	72.42%	58.63%	0.0439%	-0.0466%	0.0411%	-113.26%	0.0124%	0.0437%	419,140.946
N	Under $250	M	4.37	$118.34	$27.09	97.37%	89.01%	0.0074%	0.1224%	0.1371%	89.24%	0.1219%	0.1254%	11,094.672
N	$250 - $1K	M	15.18	$603.56	$39.76	96.42%	92.61%	0.0057%	0.0789%	0.0903%	87.36%	0.0766%	0.0751%	7,781.770
N	$1K - $5K	M	57.29	$2,598.58	$45.35	94.35%	86.96%	0.0062%	0.0628%	0.0751%	83.56%	0.0602%	0.0618%	13,239.978
N	$5K - $10K	M	151.58	$7,175.83	$47.34	93.65%	84.58%	0.0075%	0.0516%	0.0666%	77.54%	0.0488%	0.0492%	14,661.548
N	$10K - $20K	M	309.10	$14,321.48	$46.33	92.23%	76.70%	0.0072%	0.0514%	0.0658%	78.13%	0.0464%	0.0436%	28,204.428
N	$20K - $50K	M	672.32	$31,657.54	$47.08	89.21%	73.90%	0.0061%	0.0555%	0.0677%	81.96%	0.0466%	0.0410%	28,295.828
N	$50K - $200K	M	1,944.38	$94,463.92	$48.58	85.71%	57.87%	0.0066%	0.0418%	0.0550%	75.90%	0.0389%	0.0382%	23,535.519
N	All Under $200K	M	260.14	$12,343.15	$47.45	88.87%	69.15%	0.0066%	0.0491%	0.0623%	78.79%	0.0445%	0.0425%	23,705.267
N	$200K & Over	M	14,655.34	$937,320.92	$65.23	71.24%	32.55%	-0.0140%	0.0623%	0.0342%	181.97%	0.0380%	0.0374%	26,547.277
N	$250 - $1K	ML	21.33	$714.55	$33.48	100.00%	100.00%	0.0003%	0.0638%	0.0644%	99.07%	-0.0109%	0.3158%	33,182.156
N	$1K - $5K	ML	359.85	$3,057.01	$9.47	100.00%	99.44%	0.0109%	0.2150%	0.2369%	90.76%	0.2474%	0.2449%	14,351.054
N	$5K - $10K	ML	1,212.20	$6,776.48	$5.58	100.00%	100.00%	0.0018%	0.1902%	0.1938%	98.15%	0.1814%	0.1784%	222.401

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N	$10K - $20K	ML	1,466.36	$14,988.42	$14.51	91.05%	35.28%	0.0017%	0.1223%	0.1258%	97.23%	0.0835%	0.0703%	745,854.789
N	$20K - $50K	ML	2,663.00	$34,117.85	$12.82	87.73%	25.18%	-0.0237%	0.2016%	0.1542%	130.74%	0.1898%	0.0283%	81,337.497
N	$50K - $200K	ML	2,804.73	$102,935.02	$36.70	82.13%	54.75%	-0.0430%	0.1685%	0.0824%	204.54%	0.1485%	0.1565%	96,387.336
N	All Under $200K	ML	1,428.32	$28,837.03	$21.69	87.92%	50.05%	-0.0325%	0.1721%	0.1070%	160.78%	0.1538%	0.1289%	168,419.778
N	$200K & Over	ML	169,213.00	$3,525,506.28	$20.77	16.63%	4.57%	-0.1820%	0.4182%	0.0542%	771.41%	-0.1118%	-0.0533%	33,810.610