

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: DADA

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	2.25	\$170.33	\$75.55	99.42%	99.37%	0.0169%	0.0356%	0.0695%	51.24%	0.0361%	0.0336%	155.577
Y	\$250 - \$1K	M	4.93	\$582.65	\$118.02	99.35%	98.98%	0.0164%	0.0340%	0.0668%	50.83%	0.0342%	0.0309%	161.222
Y	\$1K - \$5K	M	17.92	\$2,422.90	\$136.23	99.30%	98.87%	0.0145%	0.0337%	0.0627%	53.81%	0.0327%	0.0315%	160.681
Y	\$5K - \$10K	M	51.48	\$7,147.34	\$139.66	98.96%	98.18%	0.0136%	0.0359%	0.0631%	56.97%	0.0350%	0.0343%	176.138
Y	\$10K - \$20K	M	100.70	\$13,859.20	\$137.86	99.02%	98.35%	0.0122%	0.0388%	0.0632%	61.28%	0.0395%	0.0428%	168.828
Y	\$20K - \$50K	M	198.64	\$30,393.52	\$153.35	98.90%	97.55%	0.0114%	0.0405%	0.0633%	63.97%	0.0357%	0.0364%	167.858
Y	\$50K - \$200K	M	637.95	\$88,680.61	\$138.34	96.67%	92.07%	0.0104%	0.0546%	0.0754%	72.36%	0.0476%	0.0468%	164.118
Y	All Under \$200K	M	62.09	\$8,777.57	\$141.41	98.22%	96.06%	0.0119%	0.0436%	0.0673%	64.75%	0.0399%	0.0401%	166.745
Y	\$200K & Over	M	2,862.31	\$416,345.94	\$145.30	86.35%	59.26%	0.0031%	0.0718%	0.0781%	91.94%	0.0504%	0.0224%	252.760
Y	\$1K - \$5K	ML	13.40	\$3,369.62	\$250.48	100.00%	100.00%	0.0574%	-0.0026%	0.1121%	-2.34%	-0.0727%	-0.1059%	177.243
Y	\$5K - \$10K	ML	10.00	\$8,519.80	\$851.79	100.00%	100.00%	0.0024%	0.0399%	0.0446%	89.42%	0.1279%	0.6457%	95.000
Y	\$10K - \$20K	ML	189.29	\$14,142.94	\$74.64	100.00%	100.00%	0.0067%	0.4090%	0.4223%	96.84%	0.3465%	0.3076%	192.963
Y	\$20K - \$50K	ML	582.00	\$33,603.76	\$57.74	93.13%	93.13%	0.0016%	0.0293%	0.0325%	90.21%	0.0850%	0.0880%	185.991
Y	\$50K - \$200K	ML	335.00	\$86,181.18	\$257.43	100.00%	58.21%	0.0128%	0.1092%	0.1348%	81.04%	-0.0091%	0.0122%	269.403
Y	All Under \$200K	ML	253.19	\$26,234.80	\$103.69	96.24%	88.35%	0.0095%	0.1340%	0.1531%	87.54%	0.0834%	0.0943%	203.196
Y	\$200K & Over	ML	4,150.00	\$298,928.83	\$72.04	100.00%	91.97%	0.0066%	0.0256%	0.0389%	65.85%	0.0429%	0.0454%	151.832
N	Under \$250	M	5.21	\$130.50	\$25.13	99.56%	95.51%	0.0261%	0.1245%	0.1767%	70.45%	0.1230%	0.1194%	208.865
N	\$250 - \$1K	M	16.79	\$587.84	\$35.04	99.76%	96.92%	0.0198%	0.0618%	0.1014%	60.97%	0.0607%	0.0566%	158.992
N	\$1K - \$5K	M	57.82	\$2,523.95	\$43.67	99.28%	95.94%	0.0144%	0.0588%	0.0876%	67.10%	0.0567%	0.0549%	159.757
N	\$5K - \$10K	M	162.50	\$7,219.22	\$44.43	99.30%	94.18%	0.0122%	0.0637%	0.0881%	72.26%	0.0596%	0.0589%	189.634
N	\$10K - \$20K	M	295.08	\$14,219.60	\$48.18	98.71%	93.60%	0.0109%	0.0609%	0.0827%	73.63%	0.0571%	0.0505%	215.893
N	\$20K - \$50K	M	633.64	\$30,951.63	\$48.86	98.07%	91.28%	0.0082%	0.0584%	0.0749%	78.00%	0.0499%	0.0453%	175.163
N	\$50K - \$200K	M	1,754.74	\$91,574.05	\$52.18	91.19%	74.93%	0.0028%	0.0726%	0.0782%	92.83%	0.0557%	0.0610%	321.587
N	All Under \$200K	M	241.16	\$11,815.11	\$48.99	95.71%	85.95%	0.0073%	0.0653%	0.0798%	81.77%	0.0549%	0.0547%	238.587
N	\$200K & Over	M	5,277.09	\$369,899.36	\$70.09	93.60%	56.23%	0.0016%	0.0337%	0.0369%	91.31%	0.0252%	0.0182%	836.250
N	\$1K - \$5K	ML	497.48	\$2,713.21	\$5.45	100.00%	99.18%	0.0075%	0.3011%	0.3161%	95.27%	0.3099%	0.2455%	141.192
N	\$5K - \$10K	ML	880.05	\$7,116.58	\$8.09	100.00%	61.77%	0.0081%	0.2141%	0.2302%	93.00%	0.2124%	0.1989%	775.067
N	\$10K - \$20K	ML	1,899.56	\$14,462.80	\$7.61	99.03%	27.42%	0.0108%	0.2343%	0.2559%	91.53%	0.2398%	0.2216%	1,111.034
N	\$20K - \$50K	ML	2,179.97	\$32,481.82	\$14.94	98.80%	88.75%	0.0143%	0.2535%	0.2821%	89.87%	0.1304%	0.1271%	3,188.573

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N	\$50K - \$200K	ML	5,206.96	\$96,882.25	\$18.78	85.17%	51.41%	-0.0027%	0.1711%	0.1658%	103.20%	0.0913%	0.0999%	479,008.758
N	All Under \$200K	ML	2,992.91	\$49,041.25	\$16.42	90.15%	59.12%	0.0016%	0.1923%	0.1955%	98.32%	0.1082%	0.1125%	307,269.219
N	\$200K & Over	ML	11,080.31	\$323,692.03	\$29.23	68.42%	34.93%	-0.0315%	0.2598%	0.1969%	131.94%	0.1374%	0.1704%	364,547.991