Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: DADA
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	2.13	$171.19	$80.39	99.70%	99.62%	0.0169%	0.0396%	0.0734%	53.96%	0.0406%	0.0417%	161.709
Y	$250 - $1K	M	5.53	$586.28	$105.90	99.54%	99.00%	0.0151%	0.0329%	0.0631%	52.16%	0.0313%	0.0333%	153.891
Y	$1K - $5K	M	18.71	$2,429.34	$129.23	99.34%	98.81%	0.0138%	0.0315%	0.0591%	53.36%	0.0318%	0.0341%	153.043
Y	$5K - $10K	M	53.82	$7,118.63	$131.23	99.12%	98.69%	0.0122%	0.0342%	0.0585%	58.44%	0.0318%	0.0358%	167.920
Y	$10K - $20K	M	100.69	$14,118.50	$137.99	99.07%	97.92%	0.0107%	0.0337%	0.0550%	61.22%	0.0327%	0.0332%	177.604
Y	$20K - $50K	M	226.81	$30,429.90	$132.21	98.43%	97.47%	0.0094%	0.0374%	0.0563%	66.42%	0.0340%	0.0362%	189.114
Y	$50K - $200K	M	570.62	$86,199.78	$148.71	97.31%	94.33%	0.0073%	0.0408%	0.0553%	73.76%	0.0347%	0.0279%	165.833
Y	All Under $200K	M	61.11	$8,473.02	$136.77	98.42%	96.97%	0.0098%	0.0368%	0.0564%	65.13%	0.0335%	0.0328%	172.986
Y	$200K & Over	M	2,314.94	$419,216.35	$181.10	79.42%	65.32%	0.0005%	0.0525%	0.0534%	98.29%	0.0368%	0.0384%	155.045
Y	Under $250	ML	1.00	$72.13	$72.13	100.00%	100.00%	0.0001%	0.0136%	0.0139%	98.00%	0.0968%	-0.0973%	86.000
Y	$1K - $5K	ML	98.50	$3,599.40	$36.54	100.00%	100.00%	0.0040%	0.0307%	0.0388%	79.17%	0.0012%	0.0429%	159.492
Y	$5K - $10K	ML	63.86	$8,419.30	$131.85	100.00%	90.60%	0.0133%	0.0323%	0.0589%	54.75%	0.0532%	0.1016%	141.685
Y	$10K - $20K	ML	75.67	$13,259.08	$175.25	100.00%	55.95%	0.0018%	0.0195%	0.0231%	84.47%	0.0447%	-0.0286%	178.890
Y	$20K - $50K	ML	145.86	$24,103.61	$165.25	81.19%	70.91%	0.0038%	0.0353%	0.0430%	82.23%	-0.0035%	0.0431%	146.565
Y	$50K - $200K	ML	484.40	$99,265.64	$204.94	100.00%	34.43%	0.0024%	0.0576%	0.0624%	92.32%	-0.0284%	-0.0884%	197.019
Y	All Under $200K	ML	167.11	$28,823.54	$172.49	95.74%	55.08%	0.0035%	0.0484%	0.0555%	87.27%	-0.0125%	-0.0400%	175.906
N	Under $250	M	10.03	$126.73	$12.64	97.03%	70.73%	0.0399%	0.1611%	0.2409%	66.89%	0.1631%	0.1692%	219.153
N	$250 - $1K	M	15.27	$576.04	$37.73	99.48%	96.60%	0.0181%	0.0600%	0.0963%	62.31%	0.0591%	0.0598%	154.214
N	$1K - $5K	M	61.02	$2,538.92	$41.55	99.25%	95.53%	0.0154%	0.0582%	0.0889%	65.46%	0.0553%	0.0567%	212.189
N	$5K - $10K	M	164.76	$7,191.42	$43.52	99.46%	96.07%	0.0144%	0.0625%	0.0912%	68.49%	0.0591%	0.0589%	169.014
N	$10K - $20K	M	317.63	$14,157.10	$44.40	99.13%	93.55%	0.0103%	0.0564%	0.0770%	73.20%	0.0509%	0.0560%	375.722
N	$20K - $50K	M	656.09	$31,041.34	$47.23	97.67%	89.84%	0.0073%	0.0603%	0.0748%	80.58%	0.0541%	0.0509%	215.607
N	$50K - $200K	M	2,038.03	$95,275.42	$46.72	91.26%	68.78%	0.0019%	0.0669%	0.0707%	94.68%	0.0533%	0.0610%	236.969
N	All Under $200K	M	267.76	$12,257.18	$45.70	95.32%	82.03%	0.0065%	0.0629%	0.0758%	82.89%	0.0539%	0.0573%	241.089
N	$200K & Over	M	7,213.89	$526,621.87	$73.00	91.46%	45.02%	-0.0003%	0.0256%	0.0250%	102.65%	0.0207%	0.0217%	1,389.497
N	$250 - $1K	ML	1,684.33	$574.90	$0.34	100.00%	100.00%	0.0572%	0.5339%	0.6482%	82.36%	0.5339%	0.5339%	185.303
N	$1K - $5K	ML	526.47	$2,947.21	$5.60	100.00%	93.52%	0.0085%	0.2399%	0.2570%	93.38%	0.2298%	0.2589%	183.220
N	$5K - $10K	ML	395.48	$7,361.88	$18.73	93.95%	86.81%	0.0103%	0.1081%	0.1287%	84.03%	0.0778%	0.0668%	289.698
N	$10K - $20K	ML	926.13	$15,065.32	$16.27	100.00%	90.52%	0.0369%	0.2140%	0.2878%	74.39%	0.2325%	0.2219%	25,408.979

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N	$20K - $50K	ML	2,047.39	$31,608.11	$15.30	98.74%	67.82%	0.0326%	0.2764%	0.3417%	80.90%	0.1676%	0.1537%	23,537.275
N	$50K - $200K	ML	5,092.98	$91,762.75	$18.62	92.96%	52.30%	0.0030%	0.1219%	0.1280%	95.25%	0.0346%	0.0178%	113,369.609
N	All Under $200K	ML	2,432.29	$40,896.79	$17.06	95.36%	61.39%	0.0132%	0.1689%	0.1952%	86.50%	0.0849%	0.0696%	75,801.196
N	$200K & Over	ML	16,507.89	$389,246.28	$25.28	100.00%	15.24%	0.0018%	0.0582%	0.0618%	94.16%	0.0567%	0.0530%	21,351.780