Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: DAIN
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	1.83	$162.50	$88.93	99.84%	96.06%	0.0255%	0.0119%	0.0629%	18.95%	0.0115%	0.0093%	33.802
Y	$250 - $1K	M	4.59	$573.51	$124.93	99.88%	96.13%	0.0259%	0.0130%	0.0648%	20.11%	0.0131%	0.0127%	33.782
Y	$1K - $5K	M	19.47	$2,482.42	$127.48	99.82%	96.66%	0.0246%	0.0128%	0.0620%	20.56%	0.0124%	0.0132%	34.504
Y	$5K - $10K	M	57.08	$7,145.48	$125.19	99.85%	97.83%	0.0235%	0.0136%	0.0607%	22.43%	0.0128%	0.0134%	32.042
Y	$10K - $20K	M	110.21	$14,107.61	$128.02	99.69%	98.22%	0.0220%	0.0141%	0.0580%	24.24%	0.0126%	0.0115%	32.307
Y	$20K - $50K	M	225.87	$31,011.94	$137.30	99.65%	98.36%	0.0193%	0.0184%	0.0569%	32.33%	0.0176%	0.0167%	33.466
Y	$50K - $200K	M	584.07	$89,902.16	$153.93	99.20%	96.90%	0.0171%	0.0216%	0.0558%	38.66%	0.0163%	0.0168%	34.157
Y	All Under $200K	M	74.88	$10,441.67	$139.44	99.54%	97.58%	0.0197%	0.0181%	0.0575%	31.41%	0.0154%	0.0154%	33.480
Y	$200K & Over	M	3,089.69	$570,338.39	$184.61	78.61%	69.49%	0.0016%	0.0532%	0.0563%	94.40%	0.0216%	0.0177%	751.968
Y	Under $250	ML	1.33	$198.30	$122.22	100.00%	66.67%	0.0009%	0.0063%	0.0082%	77.33%	-0.0319%	-0.0700%	27.333
Y	$250 - $1K	ML	8.26	$730.70	$84.56	100.00%	100.00%	0.0104%	0.0093%	0.0302%	30.77%	-0.0406%	-0.0386%	31.580
Y	$1K - $5K	ML	55.20	$2,972.25	$53.85	100.00%	89.23%	0.0136%	0.0159%	0.0431%	36.80%	0.0048%	-0.0008%	36.943
Y	$5K - $10K	ML	119.37	$7,082.87	$58.05	100.00%	90.78%	0.0144%	0.0205%	0.0494%	41.54%	0.0180%	0.0360%	31.070
Y	$10K - $20K	ML	174.42	$14,071.16	$80.18	98.88%	77.84%	0.0139%	0.0254%	0.0531%	47.79%	0.0374%	0.0428%	32.484
Y	$20K - $50K	ML	327.82	$30,627.14	$92.12	99.80%	92.01%	0.0165%	0.0169%	0.0499%	33.78%	0.0117%	0.0445%	30.849
Y	$50K - $200K	ML	1,023.64	$91,156.07	$88.03	97.48%	77.92%	0.0100%	0.0243%	0.0443%	54.73%	0.0334%	0.0321%	40.405
Y	All Under $200K	ML	325.22	$27,968.03	$84.95	98.45%	82.62%	0.0124%	0.0221%	0.0469%	47.15%	0.0268%	0.0360%	36.451
Y	$200K & Over	ML	4,151.04	$553,515.95	$133.34	77.41%	47.30%	-0.0001%	0.0397%	0.0395%	100.39%	0.0008%	0.0128%	815.234
N	Under $250	M	8.36	$135.01	$16.16	97.63%	71.89%	0.0561%	0.0413%	0.1535%	26.88%	0.0404%	0.0405%	887.178
N	$250 - $1K	M	20.14	$567.18	$28.16	99.89%	81.72%	0.0488%	0.0364%	0.1339%	27.20%	0.0353%	0.0337%	11,438.095
N	$1K - $5K	M	76.45	$2,511.30	$32.85	99.09%	91.68%	0.0455%	0.0360%	0.1271%	28.35%	0.0332%	0.0311%	39.969
N	$5K - $10K	M	226.97	$7,199.77	$32.54	99.48%	94.48%	0.0398%	0.0372%	0.1167%	31.84%	0.0325%	0.0307%	54.894
N	$10K - $20K	M	426.88	$14,211.02	$33.31	98.96%	92.26%	0.0364%	0.0388%	0.1117%	34.76%	0.0317%	0.0302%	1,456.222
N	$20K - $50K	M	844.83	$31,059.11	$36.77	97.98%	89.60%	0.0267%	0.0474%	0.1007%	47.06%	0.0349%	0.0319%	310.564
N	$50K - $200K	M	1,970.60	$90,134.17	$45.88	96.19%	84.41%	0.0165%	0.0424%	0.0755%	56.16%	0.0291%	0.0269%	717.884
N	All Under $200K	M	284.06	$10,886.78	$38.47	97.78%	88.70%	0.0265%	0.0423%	0.0953%	44.37%	0.0317%	0.0294%	756.346
N	$200K & Over	M	9,283.19	$648,671.41	$71.81	80.96%	54.70%	-0.0011%	0.0499%	0.0477%	104.64%	0.0250%	0.0188%	20,673.885
N	Under $250	ML	293.91	$158.71	$0.53	96.67%	52.13%	0.7537%	0.9380%	2.4453%	38.36%	0.5053%	0.1665%	1,535.696
N	$250 - $1K	ML	761.47	$567.16	$0.82	92.93%	63.27%	0.3302%	1.0340%	1.6944%	61.02%	0.8414%	0.5850%	9,786.082

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N	$1K - $5K	ML	773.38	$2,942.51	$3.84	97.65%	62.24%	0.1590%	0.3486%	0.6667%	52.29%	0.2204%	0.0249%	15,731.689
N	$5K - $10K	ML	1,560.12	$7,203.75	$4.88	98.19%	51.04%	0.0785%	0.2586%	0.4156%	62.23%	0.1801%	0.1702%	22,381.127
N	$10K - $20K	ML	2,494.90	$14,244.28	$6.11	87.78%	54.52%	0.0624%	0.2679%	0.3927%	68.22%	0.1158%	0.0531%	14,995.909
N	$20K - $50K	ML	4,442.00	$32,463.38	$7.60	92.50%	54.53%	0.0596%	0.2441%	0.3632%	67.20%	0.1258%	0.1285%	29,316.324
N	$50K - $200K	ML	9,271.38	$99,093.86	$10.85	86.42%	46.70%	0.0037%	0.2352%	0.2425%	96.98%	0.0642%	0.0579%	44,476.765
N	All Under $200K	ML	3,716.36	$31,335.31	$8.60	89.52%	50.87%	0.0279%	0.2440%	0.2998%	81.39%	0.0913%	0.0787%	33,796.266
N	$200K & Over	ML	38,660.50	$546,713.25	$15.71	71.97%	27.75%	-0.0188%	0.1413%	0.1036%	136.38%	0.0263%	0.0341%	40,528.276