

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: EDJF

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	0.40	\$56.57	\$140.81	99.57%	98.42%	0.0303%	0.0041%	0.0647%	6.31%	0.0032%	0.0045%	81.725
Y	\$250 - \$1K	M	0.74	\$379.41	\$509.74	99.31%	98.43%	0.0429%	0.0045%	0.0904%	5.01%	0.0058%	0.0123%	66.521
Y	\$1K - \$5K	M	0.93	\$1,091.17	\$1,177.24	100.00%	100.00%	0.0822%	0.0034%	0.1678%	2.03%	-0.0011%	0.0158%	28.084
Y	All Under \$200K	M	0.42	\$73.40	\$175.13	99.54%	98.42%	0.0342%	0.0042%	0.0725%	5.77%	0.0038%	0.0067%	80.290
Y	Under \$250	ML	0.43	\$49.03	\$114.74	96.04%	79.69%	0.0129%	0.0509%	0.0768%	66.29%	0.0433%	-0.0018%	66.140
Y	All Under \$200K	ML	0.43	\$49.03	\$114.74	96.04%	79.69%	0.0129%	0.0509%	0.0768%	66.29%	0.0433%	-0.0018%	66.140
N	Under \$250	M	0.43	\$40.55	\$94.30	99.30%	96.11%	0.0198%	0.0036%	0.0432%	8.36%	0.0038%	0.0049%	178.396
N	\$250 - \$1K	M	0.68	\$418.60	\$617.68	96.33%	94.25%	0.0054%	0.0003%	0.0111%	3.08%	0.0023%	0.0054%	80.701
N	\$1K - \$5K	M	0.74	\$1,324.73	\$1,796.50	100.00%	77.49%	0.0203%	0.0028%	0.0433%	6.36%	0.0381%	0.0735%	44.979
N	All Under \$200K	M	0.44	\$54.19	\$123.46	99.13%	96.01%	0.0158%	0.0027%	0.0344%	7.88%	0.0034%	0.0052%	172.983
N	Under \$250	ML	0.33	\$19.80	\$60.18	100.00%	100.00%	0.0217%	0.0272%	0.0706%	38.52%	0.0272%	0.0306%	64.126
N	All Under \$200K	ML	0.33	\$19.80	\$60.18	100.00%	100.00%	0.0217%	0.0272%	0.0706%	38.52%	0.0272%	0.0306%	64.126