Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: AEIS
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	0.36	$58.71	$163.26	99.52%	96.45%	0.0261%	0.0101%	0.0623%	16.17%	0.0108%	0.0103%	190.029
Y	$250 - $1K	M	0.73	$364.17	$497.41	99.24%	96.94%	0.0235%	0.0115%	0.0585%	19.70%	0.0128%	0.0066%	181.429
Y	$1K - $5K	M	0.83	$1,238.82	$1,501.08	100.00%	100.00%	0.0368%	0.0187%	0.0922%	20.26%	0.0042%	0.0502%	205.548
Y	All Under $200K	M	0.38	$73.71	$195.18	99.49%	96.50%	0.0255%	0.0105%	0.0615%	16.99%	0.0113%	0.0096%	189.233
Y	Under $250	ML	0.36	$69.73	$217.97	100.00%	98.01%	0.0331%	0.0036%	0.0699%	5.12%	-0.0521%	-0.0559%	128.357
Y	$250 - $1K	ML	0.60	$385.47	$646.92	100.00%	100.00%	0.0081%	0.0350%	0.0512%	68.32%	0.0223%	0.0379%	176.125
Y	All Under $200K	ML	0.39	$109.20	$308.56	100.00%	98.43%	0.0221%	0.0175%	0.0616%	28.38%	-0.0191%	-0.0144%	138.444
N	Under $250	M	0.43	$39.15	$90.22	99.37%	93.09%	0.0162%	0.0088%	0.0413%	21.37%	0.0087%	0.0079%	302.606
N	$250 - $1K	M	0.69	$427.41	$617.23	96.88%	89.59%	0.0053%	0.0040%	0.0146%	27.14%	0.0024%	0.0017%	245.148
N	$1K - $5K	M	0.83	$1,582.57	$1,900.59	100.00%	100.00%	0.0392%	0.0000%	0.0784%	0.00%	-0.1242%	-0.0963%	186.000
N	All Under $200K	M	0.44	$50.64	$114.67	99.25%	92.93%	0.0136%	0.0076%	0.0348%	21.89%	0.0069%	0.0062%	299.948
N	Under $250	ML	0.44	$23.87	$54.46	100.00%	91.54%	0.0303%	0.0189%	0.0795%	23.73%	0.0125%	0.0263%	2,054.626
N	$250 - $1K	ML	0.92	$648.80	$702.95	100.00%	100.00%	0.0021%	0.0000%	0.0043%	0.00%	0.0100%	-0.0455%	113.000
N	All Under $200K	ML	0.44	$27.70	$62.77	100.00%	91.65%	0.0263%	0.0162%	0.0687%	23.52%	0.0121%	0.0160%	2,029.721