

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: JAN Y

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	1.66	\$152.72	\$92.20	99.86%	96.02%	0.0256%	0.0160%	0.0672%	23.86%	0.0164%	0.0162%	48.386
Y	\$250 - \$1K	M	4.08	\$540.05	\$132.32	99.86%	96.20%	0.0268%	0.0169%	0.0704%	23.98%	0.0166%	0.0142%	50.544
Y	\$1K - \$5K	M	17.68	\$2,410.94	\$136.35	99.81%	96.14%	0.0270%	0.0185%	0.0726%	25.52%	0.0190%	0.0200%	56.733
Y	\$5K - \$10K	M	51.76	\$7,040.31	\$136.00	99.74%	95.46%	0.0261%	0.0191%	0.0713%	26.84%	0.0181%	0.0161%	4,893.467
Y	\$10K - \$20K	M	103.48	\$13,997.31	\$135.25	99.75%	95.58%	0.0232%	0.0198%	0.0661%	29.89%	0.0205%	0.0208%	69.676
Y	\$20K - \$50K	M	220.69	\$30,243.96	\$137.03	99.62%	94.73%	0.0216%	0.0211%	0.0643%	32.86%	0.0176%	0.0150%	65.366
Y	\$50K - \$200K	M	587.77	\$91,758.62	\$156.06	98.59%	89.67%	0.0199%	0.0237%	0.0634%	37.29%	0.0194%	0.0187%	201.265
Y	All Under \$200K	M	47.93	\$6,812.66	\$142.13	99.37%	93.61%	0.0225%	0.0211%	0.0662%	31.91%	0.0189%	0.0179%	666.337
Y	\$200K & Over	M	5,409.63	\$731,324.48	\$135.18	43.33%	35.03%	-0.0478%	0.1558%	0.0602%	258.66%	0.0293%	0.0408%	407,989.603
Y	Under \$250	ML	1.50	\$164.17	\$109.45	100.00%	100.00%	0.0070%	0.0012%	0.0152%	8.00%	-0.0201%	0.0286%	24.000
Y	\$250 - \$1K	ML	14.00	\$740.34	\$98.21	100.00%	100.00%	0.0060%	0.0251%	0.0371%	67.52%	-0.0857%	-0.1283%	57.647
Y	\$1K - \$5K	ML	19.52	\$2,769.51	\$141.86	100.00%	88.86%	0.0176%	0.0098%	0.0449%	21.73%	0.0247%	-0.0549%	35.198
Y	\$5K - \$10K	ML	61.33	\$7,640.72	\$122.92	100.00%	100.00%	0.0164%	0.0180%	0.0508%	35.53%	0.0018%	0.0770%	67.102
Y	\$10K - \$20K	ML	91.94	\$13,817.69	\$150.30	100.00%	100.00%	0.0133%	0.0270%	0.0536%	50.34%	0.0342%	0.1000%	66.377
Y	\$20K - \$50K	ML	599.45	\$29,758.33	\$45.08	96.89%	96.89%	0.0185%	0.0413%	0.0783%	52.80%	0.0789%	0.1657%	24.575
Y	\$50K - \$200K	ML	1,190.45	\$106,609.49	\$87.13	100.00%	84.38%	0.0208%	0.0173%	0.0589%	29.44%	0.0061%	0.0341%	46.416
Y	All Under \$200K	ML	426.63	\$37,226.12	\$84.74	99.54%	87.28%	0.0199%	0.0198%	0.0595%	33.25%	0.0139%	0.0489%	44.320
Y	\$200K & Over	ML	8,422.07	\$562,354.62	\$64.16	69.79%	23.60%	-0.0061%	0.1135%	0.1012%	112.08%	0.0349%	0.0435%	15,891.353
N	Under \$250	M	4.40	\$121.88	\$27.68	91.30%	72.90%	0.0503%	0.0468%	0.1474%	31.73%	0.0454%	0.0448%	1,355.858
N	\$250 - \$1K	M	14.20	\$560.01	\$39.45	99.85%	89.01%	0.0438%	0.0383%	0.1258%	30.40%	0.0373%	0.0359%	85.737
N	\$1K - \$5K	M	62.58	\$2,509.39	\$40.09	99.71%	91.30%	0.0444%	0.0405%	0.1292%	31.36%	0.0376%	0.0361%	1,554.230
N	\$5K - \$10K	M	173.01	\$7,163.09	\$41.40	99.03%	89.70%	0.0402%	0.0394%	0.1198%	32.88%	0.0433%	0.0390%	25,488.749
N	\$10K - \$20K	M	336.20	\$14,126.63	\$42.02	98.76%	87.11%	0.0404%	0.0327%	0.1136%	28.79%	0.0502%	0.0450%	79,110.136
N	\$20K - \$50K	M	769.24	\$30,711.92	\$39.92	96.85%	81.41%	0.0309%	0.0562%	0.1179%	47.65%	0.0514%	0.0474%	24,693.925
N	\$50K - \$200K	M	2,226.80	\$92,151.88	\$41.41	91.94%	70.93%	0.0102%	0.0766%	0.0969%	79.01%	0.0513%	0.0507%	38,487.229
N	All Under \$200K	M	235.27	\$9,626.40	\$40.93	95.54%	79.50%	0.0257%	0.0583%	0.1098%	53.13%	0.0492%	0.0466%	35,814.013
N	\$200K & Over	M	15,110.57	\$2,343,626.96	\$158.02	62.25%	40.12%	-0.0148%	0.0619%	0.0322%	192.07%	0.0150%	0.0066%	389,501.875
N	Under \$250	ML	14.11	\$121.08	\$8.57	100.00%	100.00%	0.1815%	0.0000%	0.3630%	0.00%	-0.0597%	-0.1507%	69.780
N	\$250 - \$1K	ML	347.46	\$584.53	\$1.68	100.00%	26.07%	0.0577%	0.1570%	0.2724%	57.62%	0.0855%	-0.1174%	212.899

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N	\$1K - \$5K	ML	326.90	\$2,781.47	\$8.20	99.79%	74.76%	0.1865%	0.3047%	0.6777%	44.97%	0.2683%	0.3869%	209.882
N	\$5K - \$10K	ML	720.50	\$7,548.04	\$10.40	93.18%	81.55%	0.0935%	0.2917%	0.4788%	60.92%	0.1286%	0.1374%	16,884.045
N	\$10K - \$20K	ML	746.96	\$14,817.71	\$19.81	95.29%	78.03%	0.0820%	0.2039%	0.3680%	55.41%	0.1947%	0.1826%	64,981.639
N	\$20K - \$50K	ML	2,327.53	\$31,942.95	\$13.79	93.92%	67.12%	0.0397%	0.2107%	0.2901%	72.65%	0.1161%	0.0892%	52,696.134
N	\$50K - \$200K	ML	11,577.65	\$96,433.80	\$10.88	59.47%	22.68%	0.0100%	0.2162%	0.2362%	91.52%	0.1397%	0.1626%	339,730.407
N	All Under \$200K	ML	2,930.98	\$29,778.67	\$12.10	73.96%	42.30%	0.0325%	0.2174%	0.2824%	76.98%	0.1390%	0.1433%	218,454.743
N	\$200K & Over	ML	20,501.62	\$378,524.68	\$18.64	61.33%	27.25%	0.0040%	0.2060%	0.2141%	96.23%	0.0570%	0.1124%	754,395.217