

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: LGNT

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	1.59	\$140.14	\$88.34	99.58%	98.46%	0.0085%	0.0977%	0.1148%	85.11%	0.0945%	0.1015%	47.728
Y	\$250 - \$1K	M	3.55	\$522.59	\$147.23	99.54%	97.34%	0.0110%	0.0940%	0.1159%	81.10%	0.0899%	0.0933%	51.401
Y	\$1K - \$5K	M	15.45	\$2,369.54	\$153.36	99.32%	97.49%	0.0116%	0.0697%	0.0929%	75.04%	0.0690%	0.0715%	70.259
Y	\$5K - \$10K	M	47.85	\$7,103.66	\$148.48	99.06%	95.94%	0.0096%	0.0510%	0.0702%	72.59%	0.0466%	0.0511%	103.728
Y	\$10K - \$20K	M	92.76	\$13,965.94	\$150.56	98.13%	93.71%	0.0104%	0.0443%	0.0651%	67.98%	0.0424%	0.0526%	273.727
Y	\$20K - \$50K	M	203.01	\$30,847.45	\$151.94	95.09%	86.90%	0.0077%	0.0420%	0.0575%	73.06%	0.0408%	0.0437%	240.399
Y	\$50K - \$200K	M	648.28	\$91,539.69	\$141.21	93.05%	79.45%	0.0052%	0.0592%	0.0697%	85.01%	0.0637%	0.0467%	157.750
Y	All Under \$200K	M	45.68	\$6,704.43	\$146.77	95.55%	86.90%	0.0078%	0.0540%	0.0695%	77.68%	0.0546%	0.0509%	177.802
Y	\$200K & Over	M	4,923.68	\$567,234.70	\$115.21	55.62%	43.60%	-0.0065%	0.1205%	0.1075%	112.10%	0.0963%	0.0735%	2,353.561
Y	Under \$250	ML	2.43	\$95.37	\$39.31	100.00%	100.00%	0.0994%	0.0227%	0.2214%	10.27%	0.0616%	0.1110%	252.176
Y	\$250 - \$1K	ML	14.85	\$590.76	\$39.83	66.84%	66.06%	0.0028%	0.2161%	0.2218%	97.46%	0.1724%	0.0623%	1,808.591
Y	\$1K - \$5K	ML	32.36	\$2,785.75	\$85.49	93.36%	81.22%	0.0532%	0.1458%	0.2522%	57.83%	0.1689%	0.1587%	763.602
Y	\$5K - \$10K	ML	93.00	\$7,421.23	\$79.81	96.35%	68.40%	0.0189%	0.0505%	0.0883%	57.25%	0.1100%	0.0154%	217.028
Y	\$10K - \$20K	ML	146.04	\$14,560.70	\$99.72	97.50%	72.15%	0.0231%	0.0623%	0.1084%	57.45%	0.0631%	0.1659%	1,521.571
Y	\$20K - \$50K	ML	336.04	\$31,276.91	\$93.07	98.53%	70.66%	0.0107%	0.0450%	0.0665%	67.74%	0.0564%	0.0155%	214.979
Y	\$50K - \$200K	ML	660.35	\$111,153.14	\$168.33	86.32%	52.04%	0.0106%	0.0248%	0.0460%	53.99%	0.0382%	0.0343%	351.641
Y	All Under \$200K	ML	268.24	\$36,006.78	\$134.23	91.38%	60.59%	0.0122%	0.0338%	0.0582%	58.01%	0.0473%	0.0408%	430.447
Y	\$200K & Over	ML	2,570.34	\$508,120.24	\$197.71	67.73%	51.62%	-0.0205%	0.1088%	0.0678%	160.50%	0.0216%	0.0859%	2,698.624
N	Under \$250	M	2.96	\$113.82	\$38.50	99.73%	92.94%	0.0109%	0.1075%	0.1293%	83.21%	0.1067%	0.1066%	129.486
N	\$250 - \$1K	M	12.26	\$546.52	\$44.57	99.63%	89.61%	0.0093%	0.0890%	0.1077%	82.66%	0.0905%	0.0910%	434.976
N	\$1K - \$5K	M	73.37	\$2,453.17	\$33.43	97.38%	84.85%	0.0122%	0.0951%	0.1194%	79.63%	0.0870%	0.0842%	2,531.251
N	\$5K - \$10K	M	234.18	\$7,155.95	\$30.56	97.96%	83.35%	0.0126%	0.0917%	0.1169%	78.38%	0.0817%	0.0740%	779.184
N	\$10K - \$20K	M	496.71	\$14,088.82	\$28.37	95.22%	78.25%	0.0119%	0.1101%	0.1338%	82.27%	0.0903%	0.0925%	2,074.937
N	\$20K - \$50K	M	970.26	\$31,207.02	\$32.16	91.93%	68.41%	0.0107%	0.1007%	0.1220%	82.53%	0.0792%	0.0796%	655.893
N	\$50K - \$200K	M	2,279.60	\$91,137.66	\$39.95	88.82%	62.64%	-0.0010%	0.1039%	0.1019%	101.99%	0.0755%	0.0714%	1,232.420
N	All Under \$200K	M	223.79	\$7,735.87	\$34.56	92.46%	71.00%	0.0061%	0.1020%	0.1141%	89.35%	0.0802%	0.0780%	1,265.625
N	\$200K & Over	M	7,422.54	\$670,977.22	\$90.40	77.02%	44.82%	-0.0038%	0.0469%	0.0394%	119.06%	0.0257%	0.0198%	1,336.745
N	Under \$250	ML	46.47	\$120.80	\$2.60	65.80%	54.65%	-0.0802%	0.5547%	0.3943%	140.69%	0.5648%	0.0459%	282.445
N	\$250 - \$1K	ML	355.86	\$595.50	\$1.62	78.36%	48.77%	-0.0623%	0.5679%	0.4434%	128.09%	0.4778%	0.3709%	4,024.655

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N	\$1K - \$5K	ML	1,695.08	\$2,858.67	\$1.73	84.42%	41.73%	0.0398%	0.8368%	0.9163%	91.32%	0.6442%	0.5280%	45,272.727
N	\$5K - \$10K	ML	2,907.99	\$6,902.61	\$2.45	84.05%	47.11%	0.0775%	0.8282%	0.9833%	84.23%	0.5554%	0.3678%	70,719.620
N	\$10K - \$20K	ML	4,424.02	\$13,857.84	\$3.28	87.49%	45.65%	0.0332%	0.6451%	0.7115%	90.67%	0.3456%	0.2369%	3,338.461
N	\$20K - \$50K	ML	14,045.86	\$32,014.84	\$2.43	65.26%	19.54%	-0.0378%	0.6687%	0.5932%	112.74%	-0.0980%	-0.2082%	34,159.960
N	\$50K - \$200K	ML	11,224.81	\$93,763.97	\$8.82	46.45%	19.95%	-0.0804%	0.4086%	0.2478%	164.90%	0.1818%	0.1958%	116,793.256
N	All Under \$200K	ML	4,152.29	\$14,761.99	\$3.75	70.35%	30.86%	-0.0328%	0.5669%	0.5012%	113.11%	0.2021%	0.1430%	51,498.682
N	\$200K & Over	ML	49,804.59	\$2,025,201.97	\$43.02	72.23%	22.09%	-0.0041%	0.0412%	0.0331%	124.55%	0.0292%	0.0220%	82,984.511