

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: NOMA

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	0.85	\$102.16	\$110.52	99.92%	98.74%	0.0134%	0.0319%	0.0587%	54.26%	0.0331%	0.0309%	1.883
Y	\$250 - \$1K	M	1.79	\$477.49	\$172.75	99.82%	96.84%	0.0148%	0.0323%	0.0619%	52.15%	0.0297%	0.0282%	2.330
Y	\$1K - \$5K	M	6.57	\$1,722.71	\$199.50	99.82%	96.64%	0.0158%	0.0365%	0.0681%	53.65%	0.0367%	0.0466%	2.512
Y	\$5K - \$10K	M	26.84	\$6,570.44	\$240.52	99.15%	95.22%	0.0147%	0.0360%	0.0654%	55.05%	0.0100%	-0.0038%	2.621
Y	\$10K - \$20K	M	48.25	\$12,905.48	\$265.41	99.85%	96.25%	0.0167%	0.0425%	0.0760%	55.96%	0.0275%	0.0335%	2.783
Y	\$20K - \$50K	M	107.71	\$30,802.15	\$285.19	96.36%	91.77%	0.0163%	0.0464%	0.0791%	58.66%	0.0485%	0.0315%	3.302
Y	\$50K - \$200K	M	324.15	\$75,469.33	\$232.52	91.44%	71.48%	0.0134%	0.0444%	0.0713%	62.33%	-0.0193%	-0.0494%	8.750
Y	All Under \$200K	M	2.86	\$690.58	\$211.21	98.52%	93.58%	0.0154%	0.0389%	0.0696%	55.87%	0.0269%	0.0226%	3.182
Y	\$200K & Over	M	15,611.08	\$574,676.88	\$36.81	16.68%	0.86%	-0.0300%	0.1051%	0.0452%	232.63%	-0.0400%	-0.2013%	37.202
Y	Under \$250	ML	0.77	\$81.80	\$106.61	100.00%	94.62%	0.0150%	0.0118%	0.0417%	28.28%	0.0157%	0.0337%	4.435
Y	\$250 - \$1K	ML	4.02	\$518.24	\$128.79	100.00%	92.23%	0.0233%	0.0078%	0.0543%	14.40%	0.0113%	-0.0110%	6.341
Y	\$1K - \$5K	ML	13.87	\$1,859.76	\$134.08	100.00%	88.35%	0.0194%	0.0175%	0.0564%	31.05%	-0.0134%	-0.0529%	6.544
Y	\$5K - \$10K	ML	34.76	\$7,810.22	\$224.71	84.86%	84.86%	0.0189%	0.0131%	0.0508%	25.80%	-0.0812%	-0.2056%	3.755
Y	\$10K - \$20K	ML	66.85	\$13,214.54	\$197.73	100.00%	100.00%	0.0512%	0.0412%	0.1436%	28.65%	0.0077%	-0.1226%	6.671
Y	\$20K - \$50K	ML	120.00	\$31,750.50	\$264.71	100.00%	100.00%	0.0463%	0.0000%	0.0926%	0.00%	0.3320%	0.2800%	4.375
Y	\$50K - \$200K	ML	2,200.00	\$135,168.00	\$61.44	59.09%	35.41%	-0.0040%	0.0242%	0.0163%	148.86%	0.0405%	-0.0083%	21.221
Y	All Under \$200K	ML	11.60	\$1,516.06	\$130.66	84.42%	72.48%	0.0245%	0.0201%	0.0690%	29.08%	0.0173%	-0.0550%	11.146
N	Under \$250	M	3.39	\$86.03	\$17.65	99.94%	83.75%	0.0263%	0.0573%	0.1099%	52.19%	0.0566%	0.0594%	5.140
N	\$250 - \$1K	M	11.64	\$573.46	\$27.54	99.79%	81.28%	0.0181%	0.0419%	0.0780%	53.71%	0.0433%	0.0441%	4.051
N	\$1K - \$5K	M	65.47	\$1,952.72	\$27.83	99.09%	82.66%	0.0179%	0.0505%	0.0863%	58.53%	0.0450%	0.0467%	4.186
N	\$5K - \$10K	M	232.91	\$6,694.15	\$28.56	96.63%	83.12%	0.0129%	0.0425%	0.0682%	62.24%	0.0322%	0.0259%	6.044
N	\$10K - \$20K	M	383.70	\$13,043.78	\$33.89	96.78%	85.77%	0.0126%	0.0508%	0.0759%	66.88%	0.0563%	0.0666%	154.282
N	\$20K - \$50K	M	1,406.58	\$29,709.10	\$21.09	91.33%	53.74%	0.0146%	0.0768%	0.1060%	72.44%	0.0744%	0.0434%	14.451
N	\$50K - \$200K	M	2,361.05	\$74,840.36	\$31.68	84.86%	60.35%	0.0054%	0.0812%	0.0919%	88.32%	0.0746%	0.1425%	88.605
N	All Under \$200K	M	22.41	\$695.81	\$26.83	96.07%	75.87%	0.0152%	0.0556%	0.0861%	64.59%	0.0524%	0.0568%	28.904
N	\$200K & Over	M	18,374.71	\$339,376.37	\$18.48	40.55%	17.26%	-0.1044%	0.4628%	0.2540%	182.22%	0.1513%	0.0483%	516.394
N	Under \$250	ML	8.15	\$71.53	\$8.77	100.00%	77.89%	0.0409%	0.0624%	0.1441%	43.27%	0.0367%	0.0020%	5.077
N	\$250 - \$1K	ML	62.26	\$525.22	\$8.43	100.00%	75.02%	0.0357%	0.0480%	0.1193%	40.22%	-0.0017%	-0.0091%	5.731
N	\$1K - \$5K	ML	164.19	\$2,189.12	\$13.33	99.99%	85.78%	0.0256%	0.0506%	0.1018%	49.72%	0.0398%	0.0376%	5.593

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N	\$5K - \$10K	ML	494.79	\$6,678.81	\$13.50	100.00%	95.08%	0.0362%	0.0840%	0.1564%	53.72%	0.1093%	0.2252%	4.194
N	\$10K - \$20K	ML	2,979.71	\$13,274.86	\$4.45	100.00%	50.26%	0.0383%	0.1711%	0.2477%	69.09%	0.1945%	0.1164%	34.830
N	\$20K - \$50K	ML	5,976.94	\$31,377.15	\$5.25	100.00%	43.13%	0.0295%	0.2489%	0.3078%	80.86%	0.2437%	-0.2674%	5.763
N	\$50K - \$200K	ML	1,807.23	\$104,476.63	\$57.81	100.00%	87.55%	0.0041%	0.0250%	0.0333%	75.23%	0.0007%	0.0232%	7.259
N	All Under \$200K	ML	143.04	\$1,450.67	\$10.14	100.00%	65.90%	0.0255%	0.0872%	0.1382%	63.11%	0.0790%	0.0276%	13.597