

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: STSH

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	1.28	\$121.24	\$94.84	99.83%	88.52%	0.0401%	0.0366%	0.1167%	31.33%	0.0371%	0.0371%	92.450
Y	\$250 - \$1K	M	2.76	\$461.45	\$166.92	99.78%	88.77%	0.0436%	0.0457%	0.1328%	34.39%	0.0452%	0.0443%	107.543
Y	\$1K - \$5K	M	14.88	\$2,012.04	\$135.19	99.53%	87.84%	0.0320%	0.0392%	0.1032%	37.96%	0.0385%	0.0337%	143.632
Y	\$5K - \$10K	M	40.59	\$6,909.71	\$170.24	99.55%	85.76%	0.0309%	0.0460%	0.1078%	42.66%	0.0418%	0.0462%	111.873
Y	\$10K - \$20K	M	78.74	\$13,990.08	\$177.68	99.09%	81.94%	0.0157%	0.0225%	0.0539%	41.66%	0.0167%	0.0086%	119.928
Y	\$20K - \$50K	M	129.11	\$30,758.98	\$238.25	98.80%	85.21%	0.0097%	0.0153%	0.0348%	44.08%	0.0065%	0.0026%	85.480
Y	\$50K - \$200K	M	330.21	\$87,291.84	\$264.37	94.26%	79.77%	0.0087%	0.0199%	0.0372%	53.42%	0.0392%	0.0553%	118.651
Y	All Under \$200K	M	6.93	\$1,237.62	\$178.71	98.61%	85.46%	0.0223%	0.0298%	0.0745%	40.04%	0.0315%	0.0331%	115.854
Y	\$200K & Over	M	1,215.60	\$304,485.82	\$250.49	100.00%	73.49%	0.0121%	0.0135%	0.0377%	35.90%	-0.0247%	0.0346%	96.968
N	Under \$250	M	2.85	\$65.65	\$23.05	99.94%	80.43%	0.0864%	0.1125%	0.2853%	39.44%	0.1115%	0.1092%	100.168
N	\$250 - \$1K	M	19.62	\$464.36	\$23.66	99.78%	79.91%	0.0737%	0.1099%	0.2574%	42.71%	0.1091%	0.1080%	108.619
N	\$1K - \$5K	M	84.69	\$2,109.40	\$24.91	98.54%	76.20%	0.0430%	0.0761%	0.1621%	46.93%	0.0741%	0.0753%	127.084
N	\$5K - \$10K	M	205.49	\$6,907.79	\$33.62	98.73%	70.99%	0.0228%	0.0566%	0.1022%	55.37%	0.0543%	0.0528%	115.220
N	\$10K - \$20K	M	439.88	\$13,602.55	\$30.92	95.65%	55.27%	0.0164%	0.0513%	0.0841%	60.95%	0.0470%	0.0467%	109.410
N	\$20K - \$50K	M	719.16	\$30,611.77	\$42.57	83.56%	59.14%	0.0017%	0.0664%	0.0698%	95.10%	0.0500%	0.0614%	171.822
N	\$50K - \$200K	M	1,245.39	\$92,312.87	\$74.12	99.21%	70.70%	0.0057%	0.0222%	0.0335%	66.19%	0.0274%	0.0229%	178.521
N	All Under \$200K	M	13.74	\$451.96	\$32.89	97.03%	72.01%	0.0322%	0.0659%	0.1304%	50.58%	0.0634%	0.0637%	126.424
N	\$200K & Over	M	2,412.17	\$309,125.52	\$128.15	99.07%	79.63%	0.0073%	0.0127%	0.0273%	46.62%	0.0290%	0.0266%	62.679