Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: STSH
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	1.29	$119.89	$93.05	99.80%	88.90%	0.0382%	0.0355%	0.1118%	31.71%	0.0338%	0.0348%	93.928
Y	$250 - $1K	M	2.83	$464.43	$164.01	99.60%	88.67%	0.0386%	0.0456%	0.1227%	37.13%	0.0458%	0.0434%	105.211
Y	$1K - $5K	M	15.06	$2,039.46	$135.41	99.53%	88.71%	0.0290%	0.0361%	0.0941%	38.33%	0.0350%	0.0350%	120.549
Y	$5K - $10K	M	40.94	$6,914.63	$168.92	99.15%	86.80%	0.0255%	0.0316%	0.0827%	38.27%	0.0347%	0.0379%	143.023
Y	$10K - $20K	M	63.35	$14,046.88	$221.76	99.20%	84.96%	0.0149%	0.0171%	0.0470%	36.36%	0.0147%	0.0162%	99.201
Y	$20K - $50K	M	120.40	$31,367.45	$260.53	95.99%	81.59%	0.0086%	0.0160%	0.0333%	48.07%	0.0239%	0.0172%	108.458
Y	$50K - $200K	M	328.71	$82,468.42	$250.90	96.79%	86.90%	0.0070%	0.0208%	0.0347%	59.88%	0.0161%	-0.0128%	92.302
Y	All Under $200K	M	6.30	$1,136.59	$180.43	98.63%	86.96%	0.0203%	0.0276%	0.0683%	40.44%	0.0279%	0.0209%	110.205
Y	$200K & Over	M	993.22	$256,767.34	$258.54	78.72%	68.65%	-0.0001%	0.0153%	0.0151%	101.38%	0.0599%	0.1081%	146.970
N	Under $250	M	2.57	$63.54	$24.76	99.91%	80.31%	0.0765%	0.1091%	0.2621%	41.65%	0.1071%	0.1066%	99.672
N	$250 - $1K	M	19.12	$456.02	$23.85	99.83%	81.50%	0.0633%	0.1041%	0.2306%	45.12%	0.1026%	0.1009%	103.221
N	$1K - $5K	M	83.56	$2,109.04	$25.24	99.65%	78.30%	0.0361%	0.0763%	0.1484%	51.38%	0.0767%	0.0750%	92.978
N	$5K - $10K	M	217.49	$6,886.69	$31.67	91.92%	67.36%	0.0222%	0.0494%	0.0937%	52.70%	0.0468%	0.0476%	111.299
N	$10K - $20K	M	449.68	$13,679.37	$30.42	94.30%	57.10%	0.0129%	0.0452%	0.0711%	63.59%	0.0387%	0.0460%	88.448
N	$20K - $50K	M	1,238.57	$29,896.78	$24.14	70.89%	39.50%	0.0026%	0.0678%	0.0730%	92.83%	0.0388%	0.0311%	674.454
N	$50K - $200K	M	1,883.53	$90,053.93	$47.81	88.42%	54.20%	0.0030%	0.0261%	0.0320%	81.49%	0.0168%	0.0083%	103.709
N	All Under $200K	M	14.19	$410.23	$28.90	91.93%	65.85%	0.0284%	0.0654%	0.1221%	53.53%	0.0578%	0.0551%	199.649
N	$200K & Over	M	2,427.47	$313,369.04	$129.09	99.04%	65.65%	0.0021%	0.0105%	0.0146%	71.73%	0.0094%	0.0275%	75.498