

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: AEIS

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	0.35	\$60.60	\$172.22	99.27%	94.31%	0.0280%	0.0118%	0.0679%	17.42%	0.0107%	0.0119%	201.928
Y	\$250 - \$1K	M	0.73	\$359.93	\$494.41	99.18%	95.39%	0.0261%	0.0117%	0.0639%	18.31%	0.0090%	0.0150%	178.084
Y	\$1K - \$5K	M	0.90	\$1,161.28	\$1,295.38	100.00%	100.00%	0.0445%	0.0723%	0.1614%	44.82%	0.0833%	0.0387%	151.499
Y	All Under \$200K	M	0.37	\$77.63	\$208.13	99.26%	94.43%	0.0276%	0.0121%	0.0674%	17.97%	0.0107%	0.0128%	199.297
Y	Under \$250	ML	0.47	\$63.66	\$134.74	100.00%	98.64%	0.0249%	0.0097%	0.0595%	16.25%	-0.0031%	-0.0128%	158.148
Y	\$250 - \$1K	ML	0.50	\$269.91	\$541.89	100.00%	100.00%	0.0097%	0.0773%	0.0968%	79.90%	0.0958%	0.0577%	176.972
Y	All Under \$200K	ML	0.47	\$80.38	\$169.40	100.00%	98.75%	0.0208%	0.0281%	0.0696%	40.35%	0.0238%	0.0064%	159.750
N	Under \$250	M	0.43	\$41.16	\$95.34	99.55%	93.13%	0.0204%	0.0123%	0.0531%	23.08%	0.0115%	0.0115%	287.000
N	\$250 - \$1K	M	0.70	\$410.89	\$583.28	94.10%	87.64%	0.0080%	0.0051%	0.0211%	24.18%	0.0036%	0.0033%	170.042
N	\$1K - \$5K	M	0.67	\$1,213.81	\$1,823.25	100.00%	100.00%	0.0274%	0.0225%	0.0773%	29.08%	-0.0132%	-0.0263%	90.000
N	All Under \$200K	M	0.44	\$52.20	\$118.67	99.29%	92.87%	0.0175%	0.0106%	0.0457%	23.22%	0.0096%	0.0096%	281.425
N	Under \$250	ML	0.50	\$31.65	\$63.58	100.00%	92.39%	0.0308%	0.0091%	0.0707%	12.86%	0.0064%	0.0129%	882.420
N	\$250 - \$1K	ML	0.96	\$517.16	\$538.89	100.00%	100.00%	0.0325%	0.0000%	0.0649%	0.00%	0.1132%	-0.1763%	286.000
N	All Under \$200K	ML	0.50	\$35.69	\$71.16	100.00%	92.51%	0.0310%	0.0080%	0.0700%	11.42%	0.0193%	-0.0100%	872.909