

Order Execution Summary Data Report

Designated Participant: NYSE ARCA

Reporting Entity: ARCX

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	1.46	\$149.60	\$102.44	99.79%	50.61%	0.0152%	0.0289%	0.0592%	48.83%	0.0272%	0.0064%	0.242
Y	\$250 - \$1K	M	3.30	\$541.61	\$164.08	99.76%	54.03%	0.0168%	0.0356%	0.0693%	51.43%	0.0261%	0.0359%	0.076
Y	\$1K - \$5K	M	15.46	\$2,513.87	\$162.57	99.03%	51.20%	0.0183%	0.0409%	0.0776%	52.71%	0.0353%	0.0244%	0.102
Y	\$5K - \$10K	M	40.26	\$7,481.82	\$185.85	97.31%	48.02%	0.0147%	0.0400%	0.0694%	57.70%	0.0282%	0.0493%	0.137
Y	\$10K - \$20K	M	74.77	\$13,874.70	\$185.55	96.21%	45.54%	0.0130%	0.0386%	0.0646%	59.77%	0.0291%	0.0287%	0.204
Y	\$20K - \$50K	M	215.92	\$32,994.51	\$152.81	87.53%	36.08%	0.0108%	0.0407%	0.0623%	65.31%	0.0295%	0.0433%	0.607
Y	\$50K - \$200K	M	474.07	\$102,175.59	\$215.52	83.67%	32.07%	0.0084%	0.0525%	0.0694%	75.66%	0.0331%	0.0531%	0.637
Y	All Under \$200K	M	91.79	\$17,671.97	\$192.51	87.36%	36.22%	0.0101%	0.0477%	0.0679%	70.30%	0.0318%	0.0476%	0.534
Y	\$200K & Over	M	1,949.93	\$812,339.10	\$416.60	63.79%	17.32%	-0.0115%	0.1061%	0.0832%	127.58%	0.0472%	-0.0084%	1.827
Y	Under \$250	ML	2.23	\$129.77	\$74.65	99.42%	31.60%	0.0083%	0.0233%	0.0400%	58.38%	0.0234%	0.0257%	1,121.995
Y	\$250 - \$1K	ML	11.68	\$588.13	\$86.13	99.01%	23.66%	0.0093%	0.0296%	0.0483%	61.36%	0.0338%	0.0426%	3,218.951
Y	\$1K - \$5K	ML	68.81	\$2,713.26	\$63.16	98.97%	13.34%	0.0059%	0.0231%	0.0349%	66.09%	0.0169%	0.0124%	9,130.549
Y	\$5K - \$10K	ML	126.22	\$6,920.43	\$85.96	98.76%	16.35%	0.0052%	0.0209%	0.0312%	66.84%	0.0158%	0.0134%	6,396.539
Y	\$10K - \$20K	ML	231.76	\$13,664.80	\$127.39	98.24%	23.75%	0.0061%	0.0249%	0.0371%	67.20%	0.0171%	0.0180%	5,701.587
Y	\$20K - \$50K	ML	349.46	\$27,663.44	\$171.55	96.78%	23.96%	0.0051%	0.0254%	0.0355%	71.49%	0.0150%	0.0147%	8,134.938
Y	\$50K - \$200K	ML	1,302.73	\$81,858.78	\$146.39	90.88%	22.36%	0.0031%	0.0361%	0.0424%	85.20%	0.0207%	0.0238%	2,595.782
Y	All Under \$200K	ML	105.18	\$5,868.33	\$113.75	96.96%	19.61%	0.0050%	0.0268%	0.0369%	72.74%	0.0175%	0.0175%	6,419.092
Y	\$200K & Over	ML	6,060.86	\$964,592.14	\$169.61	54.31%	6.53%	-0.0243%	0.1018%	0.0533%	191.15%	0.0178%	0.0276%	8,107.402
N	Under \$250	M	34.01	\$100.30	\$2.93	97.03%	33.86%	0.1109%	0.5249%	0.7467%	70.31%	0.3430%	0.2325%	0.620
N	\$250 - \$1K	M	127.48	\$567.73	\$4.44	90.40%	28.63%	0.0525%	0.2760%	0.3810%	72.44%	0.1550%	0.1766%	3.037
N	\$1K - \$5K	M	517.49	\$2,468.19	\$4.77	72.31%	20.37%	0.0222%	0.2937%	0.3381%	86.88%	0.1199%	0.1312%	7.057
N	\$5K - \$10K	M	826.80	\$7,361.45	\$8.89	59.92%	11.98%	-0.0030%	0.2388%	0.2328%	102.56%	0.0978%	0.0818%	1.598
N	\$10K - \$20K	M	930.88	\$14,327.82	\$15.37	53.99%	10.82%	-0.0150%	0.1829%	0.1529%	119.65%	0.0746%	0.0374%	2.382
N	\$20K - \$50K	M	1,348.57	\$32,352.20	\$23.96	51.62%	11.29%	-0.0154%	0.1424%	0.1116%	127.59%	0.0084%	0.0399%	4.568
N	\$50K - \$200K	M	1,816.49	\$96,524.50	\$53.12	60.82%	10.82%	-0.0149%	0.0961%	0.0663%	145.00%	0.0399%	0.0678%	3.723
N	All Under \$200K	M	474.70	\$9,641.30	\$20.29	63.59%	15.07%	-0.0108%	0.1390%	0.1173%	118.43%	0.0474%	0.0654%	4.177
N	\$200K & Over	M	5,634.71	\$835,962.07	\$148.31	38.98%	6.10%	-0.0268%	0.0972%	0.0436%	222.90%	0.0291%	0.0428%	9.855
N	Under \$250	ML	28.17	\$114.91	\$2.66	96.85%	21.92%	0.0388%	0.2348%	0.3124%	75.14%	0.1847%	0.1853%	21,053.939
N	\$250 - \$1K	ML	68.69	\$604.81	\$5.23	93.01%	15.99%	0.0147%	0.1201%	0.1495%	80.34%	0.0876%	0.0837%	48,441.299

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N	\$1K - \$5K	ML	125.26	\$2,549.46	\$13.59	89.80%	10.31%	0.0053%	0.0611%	0.0717%	85.16%	0.0397%	0.0415%	56,681.219
N	\$5K - \$10K	ML	209.66	\$7,149.64	\$25.94	89.72%	10.24%	0.0030%	0.0428%	0.0488%	87.74%	0.0226%	0.0235%	58,400.270
N	\$10K - \$20K	ML	418.40	\$14,105.37	\$40.02	90.80%	10.14%	0.0017%	0.0319%	0.0353%	90.48%	0.0133%	0.0128%	56,966.026
N	\$20K - \$50K	ML	955.38	\$30,546.82	\$49.71	91.12%	9.04%	0.0001%	0.0279%	0.0281%	99.35%	0.0112%	0.0119%	73,048.578
N	\$50K - \$200K	ML	2,827.45	\$95,627.20	\$59.43	91.83%	6.76%	-0.0020%	0.0274%	0.0233%	117.56%	0.0072%	0.0077%	84,085.760
N	All Under \$200K	ML	403.73	\$12,623.76	\$34.06	91.17%	10.16%	0.0005%	0.0345%	0.0354%	97.39%	0.0150%	0.0155%	64,191.925
N	\$200K & Over	ML	10,386.93	\$350,121.27	\$85.93	81.76%	6.97%	-0.0105%	0.0482%	0.0271%	177.65%	0.0185%	0.0201%	52,198.013