

## Order Execution Summary Data Report

Designated Participant: NYSE Texas

Reporting Entity: XCHI

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            | \$1K - \$5K      | M                                | 10.00                       | \$3,518.30                        | \$351.85                        | 100.00%                              | 100.00%                                  | 0.0028%                                    | 0.0057%                    | 0.0114%                 | 50.00%                                      | 0.1052%                                    | 0.0824%                                  | 0.157                                         |
| Y            | All Under \$200K | M                                | 10.00                       | \$3,518.30                        | \$351.85                        | 100.00%                              | 100.00%                                  | 0.0028%                                    | 0.0057%                    | 0.0114%                 | 50.00%                                      | 0.1052%                                    | 0.0824%                                  | 0.157                                         |
| Y            | Under \$250      | ML                               | 1.73                        | \$124.28                          | \$70.83                         | 99.43%                               | 40.46%                                   | 0.0248%                                    | 0.0701%                    | 0.1198%                 | 58.51%                                      | 0.1547%                                    | 0.3814%                                  | 169.921                                       |
| Y            | \$250 - \$1K     | ML                               | 30.06                       | \$630.17                          | \$58.46                         | 94.17%                               | 24.52%                                   | 0.0020%                                    | 0.0267%                    | 0.0307%                 | 87.05%                                      | 0.0624%                                    | 0.1040%                                  | 9.161                                         |
| Y            | \$1K - \$5K      | ML                               | 102.84                      | \$2,821.73                        | \$72.00                         | 97.03%                               | 15.17%                                   | 0.0018%                                    | 0.0247%                    | 0.0284%                 | 87.17%                                      | 0.0406%                                    | 0.0452%                                  | 11,310.572                                    |
| Y            | \$5K - \$10K     | ML                               | 165.65                      | \$6,890.95                        | \$103.35                        | 95.76%                               | 15.51%                                   | 0.0027%                                    | 0.0282%                    | 0.0336%                 | 84.06%                                      | 0.0490%                                    | 0.0365%                                  | 105.524                                       |
| Y            | \$10K - \$20K    | ML                               | 318.07                      | \$13,639.94                       | \$117.81                        | 97.23%                               | 17.41%                                   | 0.0041%                                    | 0.0304%                    | 0.0386%                 | 78.73%                                      | 0.0310%                                    | 0.0568%                                  | 528.592                                       |
| Y            | \$20K - \$50K    | ML                               | 599.58                      | \$27,434.08                       | \$201.77                        | 93.63%                               | 30.34%                                   | 0.0055%                                    | 0.0428%                    | 0.0538%                 | 79.62%                                      | 0.0622%                                    | 0.0643%                                  | 18.984                                        |
| Y            | \$50K - \$200K   | ML                               | 644.81                      | \$81,352.97                       | \$295.34                        | 84.43%                               | 26.18%                                   | 0.0003%                                    | 0.0468%                    | 0.0474%                 | 98.76%                                      | -0.0843%                                   | 0.0266%                                  | 1.388                                         |
| Y            | All Under \$200K | ML                               | 172.79                      | \$7,001.95                        | \$146.09                        | 94.33%                               | 21.02%                                   | 0.0031%                                    | 0.0379%                    | 0.0441%                 | 85.86%                                      | 0.0134%                                    | 0.0487%                                  | 2,504.418                                     |
| Y            | \$200K & Over    | ML                               | 4,215.63                    | \$532,296.52                      | \$131.65                        | 69.05%                               | 2.94%                                    | -0.0106%                                   | 0.0542%                    | 0.0329%                 | 164.47%                                     | -0.0046%                                   | -0.0710%                                 | 162.092                                       |
| N            | Under \$250      | ML                               | 32.51                       | \$91.63                           | \$11.49                         | 96.21%                               | 23.71%                                   | 0.0619%                                    | 0.3943%                    | 0.5182%                 | 76.09%                                      | 0.3247%                                    | 0.2856%                                  | 164,225.921                                   |
| N            | \$250 - \$1K     | ML                               | 110.96                      | \$642.83                          | \$19.00                         | 98.48%                               | 10.51%                                   | 0.0346%                                    | 0.2705%                    | 0.3397%                 | 79.65%                                      | 0.1833%                                    | 0.1073%                                  | 108,928.540                                   |
| N            | \$1K - \$5K      | ML                               | 180.95                      | \$2,745.34                        | \$19.80                         | 96.10%                               | 11.01%                                   | 0.0083%                                    | 0.1176%                    | 0.1341%                 | 87.66%                                      | 0.0718%                                    | 0.0758%                                  | 97,352.149                                    |
| N            | \$5K - \$10K     | ML                               | 255.41                      | \$7,059.52                        | \$40.95                         | 96.47%                               | 11.62%                                   | 0.0040%                                    | 0.1432%                    | 0.1512%                 | 94.71%                                      | 0.0181%                                    | 0.0200%                                  | 53,050.472                                    |
| N            | \$10K - \$20K    | ML                               | 449.04                      | \$13,537.90                       | \$37.05                         | 99.38%                               | 4.79%                                    | 0.0028%                                    | 0.1034%                    | 0.1089%                 | 94.94%                                      | 0.0500%                                    | 0.0326%                                  | 146,489.757                                   |
| N            | \$20K - \$50K    | ML                               | 853.80                      | \$30,800.02                       | \$52.87                         | 96.92%                               | 2.58%                                    | 0.0032%                                    | 0.0712%                    | 0.0776%                 | 91.64%                                      | 0.0252%                                    | 0.0361%                                  | 234,856.924                                   |
| N            | \$50K - \$200K   | ML                               | 1,959.75                    | \$83,581.08                       | \$43.77                         | 99.63%                               | 0.78%                                    | -0.0015%                                   | 0.0243%                    | 0.0214%                 | 113.99%                                     | -0.0056%                                   | -0.0046%                                 | 145,433.112                                   |
| N            | All Under \$200K | ML                               | 361.47                      | \$10,926.24                       | \$36.81                         | 98.01%                               | 6.11%                                    | 0.0038%                                    | 0.0825%                    | 0.0901%                 | 91.54%                                      | 0.0297%                                    | 0.0273%                                  | 138,207.892                                   |
| N            | \$200K & Over    | ML                               | 940.78                      | \$430,396.62                      | \$429.65                        | 73.56%                               | 6.36%                                    | -0.0033%                                   | 0.0215%                    | 0.0150%                 | 143.57%                                     | -0.0174%                                   | 0.0104%                                  | 100.105                                       |