Order Execution Summary Data Report

Designated Participant: NYSE Texas
Reporting Entity: XCHI
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	ML	2.30	$106.18	$45.29	99.67%	38.73%	0.0060%	0.0206%	0.0326%	63.26%	0.0354%	0.0368%	37.472
Y	$250 - $1K	ML	8.96	$539.81	$58.19	99.13%	37.11%	0.0055%	0.0213%	0.0324%	65.88%	0.0281%	0.0355%	27.318
Y	$1K - $5K	ML	96.05	$3,019.74	$61.57	98.98%	24.60%	0.0034%	0.0267%	0.0336%	79.67%	0.0357%	0.0291%	93.200
Y	$5K - $10K	ML	132.20	$6,860.57	$71.65	99.18%	18.28%	0.0037%	0.0262%	0.0336%	77.92%	0.0377%	0.0529%	4.898
Y	$10K - $20K	ML	206.19	$13,837.34	$77.27	98.79%	15.65%	0.0049%	0.0255%	0.0354%	72.05%	0.0332%	0.0292%	105.472
Y	$20K - $50K	ML	258.14	$30,125.46	$146.72	96.56%	24.70%	0.0065%	0.0401%	0.0530%	75.61%	0.0401%	0.0277%	423.572
Y	$50K - $200K	ML	401.40	$88,927.82	$216.68	94.88%	10.32%	0.0037%	0.0236%	0.0309%	76.38%	0.0558%	0.0552%	279.226
Y	All Under $200K	ML	95.49	$5,312.79	$101.87	98.03%	20.16%	0.0048%	0.0297%	0.0392%	75.62%	0.0413%	0.0380%	166.865
Y	$200K & Over	ML	3,071.75	$524,833.20	$87.53	19.62%	0.74%	-0.0643%	0.1516%	0.0230%	658.03%	0.1756%	0.1410%	0.436
N	Under $250	M	34.00	$115.35	$3.38	100.00%	75.25%	0.2246%	0.5144%	0.9636%	53.38%	0.5057%	0.4152%	0.142
N	$250 - $1K	M	200.00	$316.00	$1.58	100.00%	100.00%	0.3175%	0.0000%	0.6349%	0.00%	0.0000%	0.0000%	0.129
N	$1K - $5K	M	20.00	$2,296.00	$114.81	100.00%	0.00%	0.0000%	0.0087%	0.0087%	100.00%	0.0958%	0.2439%	0.128
N	$5K - $10K	M	10.00	$7,669.80	$766.97	100.00%	0.00%	0.0000%	0.0026%	0.0026%	100.00%	0.0130%	0.0248%	0.182
N	All Under $200K	M	42.53	$777.73	$18.28	100.00%	79.47%	0.0352%	0.0643%	0.1346%	47.77%	0.0873%	0.1135%	0.138
N	Under $250	ML	21.12	$83.68	$7.80	97.41%	39.78%	0.0492%	0.4784%	0.5767%	82.95%	0.2927%	0.2956%	17,036.510
N	$250 - $1K	ML	107.40	$645.12	$13.46	94.91%	24.28%	0.0286%	0.2731%	0.3304%	82.66%	0.3122%	0.2315%	38,061.264
N	$1K - $5K	ML	150.94	$2,910.44	$22.91	96.82%	18.82%	0.0106%	0.1269%	0.1481%	85.67%	0.0861%	0.0866%	23,916.462
N	$5K - $10K	ML	247.10	$7,094.25	$25.33	99.07%	10.50%	0.0097%	0.1151%	0.1346%	85.56%	0.1044%	0.1332%	11,004.719
N	$10K - $20K	ML	475.71	$14,254.58	$44.77	99.05%	9.63%	0.0062%	0.0804%	0.0927%	86.71%	0.0629%	0.0772%	116,199.045
N	$20K - $50K	ML	730.30	$31,568.37	$82.31	99.30%	5.68%	0.0024%	0.0426%	0.0474%	89.84%	0.0244%	0.0258%	138,187.934
N	$50K - $200K	ML	1,730.72	$89,304.76	$106.63	98.53%	14.40%	0.0004%	0.0312%	0.0320%	97.38%	-0.0056%	-0.0278%	134,823.463
N	All Under $200K	ML	306.58	$10,536.45	$46.34	98.01%	16.21%	0.0051%	0.0712%	0.0813%	87.56%	0.0431%	0.0370%	68,098.826
N	$200K & Over	ML	633.94	$312,845.89	$238.07	91.12%	12.24%	-0.0010%	0.0112%	0.0093%	120.78%	0.0033%	0.0136%	118.776