

Order Execution Summary Data Report

Designated Participant: NYSE

Reporting Entity: XNYS

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	1.55	\$123.62	\$79.53	93.72%	53.14%	0.0892%	0.1217%	0.3000%	40.56%	0.1042%	0.0545%	0.420
Y	\$250 - \$1K	M	8.60	\$541.80	\$62.99	98.67%	51.27%	0.0459%	0.0706%	0.1623%	43.48%	0.0648%	0.1054%	0.146
Y	\$1K - \$5K	M	34.11	\$2,276.95	\$66.69	98.37%	50.46%	0.0230%	0.0696%	0.1156%	60.25%	0.0380%	0.0451%	0.203
Y	\$5K - \$10K	M	76.39	\$7,198.75	\$94.18	97.14%	52.42%	0.0235%	0.0591%	0.1060%	55.75%	0.0861%	0.0704%	0.124
Y	\$10K - \$20K	M	155.61	\$14,523.17	\$93.27	96.16%	38.24%	0.0236%	0.0653%	0.1125%	58.01%	0.0455%	0.0366%	0.193
Y	\$20K - \$50K	M	333.59	\$32,591.49	\$97.73	90.73%	25.41%	0.0144%	0.0561%	0.0848%	66.12%	0.0518%	0.0739%	0.289
Y	\$50K - \$200K	M	742.92	\$92,258.99	\$124.19	82.00%	27.27%	0.0046%	0.0785%	0.0878%	89.43%	0.0759%	0.0747%	0.590
Y	All Under \$200K	M	170.48	\$18,476.17	\$108.38	87.72%	30.50%	0.0105%	0.0704%	0.0914%	77.04%	0.0660%	0.0699%	0.416
Y	\$200K & Over	M	3,599.30	\$540,215.02	\$148.51	41.28%	13.50%	-0.0223%	0.1818%	0.1371%	132.54%	0.1426%	0.1683%	4.285
Y	Under \$250	ML	3.17	\$141.32	\$60.58	99.39%	24.67%	0.0070%	0.0249%	0.0388%	64.19%	0.0188%	0.0282%	912.957
Y	\$250 - \$1K	ML	15.20	\$583.84	\$58.36	99.41%	19.84%	0.0081%	0.0278%	0.0441%	63.09%	0.0233%	0.0240%	9,129.773
Y	\$1K - \$5K	ML	84.35	\$2,819.17	\$41.10	99.56%	11.13%	0.0042%	0.0196%	0.0281%	69.83%	0.0151%	0.0148%	29,360.293
Y	\$5K - \$10K	ML	162.68	\$6,820.15	\$56.53	99.53%	13.42%	0.0043%	0.0216%	0.0302%	71.77%	0.0146%	0.0143%	22,316.222
Y	\$10K - \$20K	ML	311.76	\$13,819.66	\$77.64	99.31%	17.32%	0.0065%	0.0323%	0.0454%	71.14%	0.0200%	0.0211%	30,542.426
Y	\$20K - \$50K	ML	617.94	\$30,358.93	\$88.37	98.41%	15.94%	0.0067%	0.0345%	0.0479%	71.96%	0.0228%	0.0232%	47,652.419
Y	\$50K - \$200K	ML	1,515.77	\$84,441.84	\$113.25	91.60%	19.29%	0.0043%	0.0411%	0.0498%	82.66%	0.0289%	0.0284%	32,949.425
Y	All Under \$200K	ML	153.15	\$6,607.03	\$76.49	97.81%	15.60%	0.0055%	0.0326%	0.0437%	74.75%	0.0220%	0.0222%	33,433.452
Y	\$200K & Over	ML	5,371.76	\$779,802.67	\$133.39	56.81%	9.14%	-0.0167%	0.0872%	0.0538%	162.02%	0.0428%	0.0574%	6,558.084
N	Under \$250	M	13.60	\$79.82	\$5.99	94.72%	45.29%	0.1333%	0.3285%	0.5952%	55.20%	0.4730%	0.5609%	419.613
N	\$250 - \$1K	M	119.71	\$551.27	\$4.60	92.89%	33.18%	0.0699%	0.3017%	0.4415%	68.33%	0.2044%	0.4661%	0.684
N	\$1K - \$5K	M	232.01	\$2,503.46	\$10.89	85.43%	30.78%	0.0534%	0.3647%	0.4716%	77.34%	0.3590%	0.2725%	0.805
N	\$5K - \$10K	M	437.31	\$7,240.81	\$16.90	81.29%	26.63%	0.0337%	0.4616%	0.5290%	87.25%	0.2077%	0.2566%	0.688
N	\$10K - \$20K	M	755.17	\$14,222.51	\$18.86	66.49%	21.80%	0.0194%	0.3128%	0.3517%	88.95%	0.1223%	0.1110%	1.466
N	\$20K - \$50K	M	1,233.00	\$32,381.83	\$26.36	71.99%	18.23%	0.0170%	0.2335%	0.2676%	87.27%	0.1959%	0.2501%	4.359
N	\$50K - \$200K	M	3,112.03	\$93,143.34	\$29.87	65.31%	19.17%	-0.0182%	0.2707%	0.2344%	115.50%	0.1864%	0.0908%	2.134
N	All Under \$200K	M	337.10	\$7,129.30	\$21.20	74.01%	23.27%	0.0066%	0.2886%	0.3017%	95.66%	0.1965%	0.1678%	7.350
N	\$200K & Over	M	8,029.77	\$739,749.91	\$92.18	41.56%	10.34%	-0.0365%	0.1790%	0.1059%	168.97%	0.0650%	0.2246%	3.798
N	Under \$250	ML	18.17	\$120.43	\$4.67	98.83%	13.98%	0.0219%	0.1438%	0.1876%	76.62%	0.1387%	0.1454%	121,249.459
N	\$250 - \$1K	ML	67.06	\$611.49	\$7.52	99.30%	8.20%	0.0078%	0.0724%	0.0879%	82.36%	0.0874%	0.0908%	177,711.987

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N	\$1K - \$5K	ML	149.39	\$2,504.22	\$13.77	99.58%	6.04%	0.0046%	0.0439%	0.0530%	82.83%	0.0483%	0.0492%	184,714.381
N	\$5K - \$10K	ML	282.44	\$7,114.51	\$17.87	99.49%	5.42%	0.0047%	0.0445%	0.0539%	82.50%	0.0415%	0.0425%	180,960.257
N	\$10K - \$20K	ML	482.97	\$14,189.82	\$20.47	99.39%	4.35%	0.0040%	0.0434%	0.0514%	84.47%	0.0379%	0.0381%	179,052.468
N	\$20K - \$50K	ML	998.33	\$30,322.17	\$20.45	98.91%	4.29%	0.0039%	0.0488%	0.0566%	86.29%	0.0390%	0.0428%	208,926.501
N	\$50K - \$200K	ML	3,517.24	\$87,550.41	\$14.08	98.87%	1.26%	-0.0000%	0.0671%	0.0671%	100.10%	0.0470%	0.0458%	262,455.969
N	All Under \$200K	ML	366.16	\$9,125.40	\$16.05	99.17%	3.84%	0.0030%	0.0530%	0.0589%	89.95%	0.0442%	0.0449%	215,021.722
N	\$200K & Over	ML	13,655.95	\$423,319.17	\$47.46	74.31%	5.58%	-0.0237%	0.1038%	0.0565%	183.91%	0.0335%	0.0471%	139,006.923