Order Execution Summary Data Report

Designated Participant: NYSE
Reporting Entity: XNYS
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	M	1.67	$132.01	$78.98	98.44%	46.28%	0.0521%	0.0724%	0.1767%	41.00%	0.0840%	0.1066%	2.136
Y	$250 - $1K	M	11.50	$595.70	$51.81	99.46%	55.09%	0.0233%	0.0517%	0.0984%	52.59%	0.0550%	0.0466%	0.090
Y	$1K - $5K	M	28.27	$2,362.54	$83.59	98.84%	50.80%	0.0187%	0.0630%	0.1004%	62.79%	0.0355%	0.0514%	0.138
Y	$5K - $10K	M	72.85	$7,223.20	$99.22	95.19%	44.06%	0.0210%	0.0590%	0.1010%	58.44%	0.0416%	0.0561%	5.934
Y	$10K - $20K	M	143.94	$14,275.46	$99.15	96.59%	45.49%	0.0175%	0.0654%	0.1004%	65.08%	0.0316%	0.0310%	0.216
Y	$20K - $50K	M	389.44	$33,189.66	$85.24	94.52%	23.53%	0.0125%	0.0465%	0.0716%	64.94%	0.0412%	0.0483%	0.206
Y	$50K - $200K	M	778.92	$93,492.81	$120.30	80.39%	18.50%	0.0034%	0.0559%	0.0626%	89.26%	0.0479%	0.0695%	0.859
Y	All Under $200K	M	217.46	$23,093.52	$106.32	86.95%	24.40%	0.0076%	0.0548%	0.0700%	78.31%	0.0446%	0.0609%	0.790
Y	$200K & Over	M	3,594.64	$624,166.91	$179.60	34.87%	11.99%	-0.0324%	0.1996%	0.1349%	148.00%	0.1712%	0.0892%	3.339
Y	Under $250	ML	3.06	$131.64	$55.45	99.51%	21.69%	0.0055%	0.0199%	0.0309%	64.45%	0.0164%	0.0219%	2,058.392
Y	$250 - $1K	ML	16.52	$625.38	$53.30	99.50%	17.98%	0.0058%	0.0215%	0.0331%	65.01%	0.0183%	0.0183%	2,784.575
Y	$1K - $5K	ML	77.59	$2,677.53	$38.69	99.56%	10.41%	0.0033%	0.0180%	0.0246%	73.15%	0.0147%	0.0147%	24,837.827
Y	$5K - $10K	ML	151.29	$6,714.95	$56.12	99.54%	12.70%	0.0037%	0.0195%	0.0269%	72.63%	0.0126%	0.0134%	20,852.584
Y	$10K - $20K	ML	313.21	$13,450.96	$73.45	99.39%	17.01%	0.0060%	0.0288%	0.0407%	70.62%	0.0185%	0.0185%	33,896.718
Y	$20K - $50K	ML	629.35	$29,618.18	$83.23	98.36%	16.20%	0.0061%	0.0310%	0.0431%	71.83%	0.0208%	0.0208%	45,120.422
Y	$50K - $200K	ML	2,437.27	$88,568.61	$81.23	94.16%	12.83%	0.0033%	0.0368%	0.0435%	84.59%	0.0276%	0.0303%	72,963.094
Y	All Under $200K	ML	150.71	$6,113.73	$67.71	98.04%	13.91%	0.0047%	0.0290%	0.0383%	75.67%	0.0203%	0.0212%	40,930.522
Y	$200K & Over	ML	6,639.81	$711,250.77	$114.08	54.23%	7.28%	-0.0230%	0.0936%	0.0476%	196.67%	0.0337%	0.0476%	9,406.276
N	Under $250	M	101.20	$81.70	$0.80	91.86%	30.39%	0.1008%	2.2476%	2.4491%	91.77%	1.1188%	0.6891%	1,388.100
N	$250 - $1K	M	291.87	$531.02	$1.81	82.97%	24.83%	-0.0196%	1.1349%	1.0958%	103.57%	0.9448%	0.4862%	20.234
N	$1K - $5K	M	663.04	$2,450.06	$3.71	68.02%	17.89%	-0.0432%	0.7751%	0.6887%	112.54%	0.6220%	0.8319%	35.532
N	$5K - $10K	M	798.43	$7,284.28	$9.14	61.63%	14.01%	-0.0030%	0.4426%	0.4366%	101.38%	0.2445%	0.3396%	13.412
N	$10K - $20K	M	1,420.07	$14,234.42	$10.01	48.64%	15.67%	-0.0499%	0.4337%	0.3339%	129.90%	0.1527%	-0.0715%	14.953
N	$20K - $50K	M	1,313.14	$32,111.42	$25.79	66.05%	19.58%	0.0085%	0.2812%	0.2981%	94.33%	0.1650%	0.1062%	13.501
N	$50K - $200K	M	2,389.76	$98,333.61	$41.86	54.54%	14.84%	-0.0185%	0.2160%	0.1791%	120.60%	0.1227%	0.0898%	3.314
N	All Under $200K	M	600.69	$8,696.91	$14.56	64.47%	18.22%	-0.0155%	0.3268%	0.2958%	110.48%	0.1910%	0.1467%	81.497
N	$200K & Over	M	7,744.87	$609,737.30	$79.46	36.31%	6.40%	-0.0395%	0.1878%	0.1089%	172.49%	0.1399%	-0.0285%	5.197
N	Under $250	ML	17.74	$118.66	$4.86	99.11%	17.55%	0.0221%	0.1337%	0.1780%	75.12%	0.1147%	0.1111%	107,869.535
N	$250 - $1K	ML	61.98	$619.19	$8.02	99.55%	11.74%	0.0092%	0.0656%	0.0841%	78.08%	0.0745%	0.0749%	157,120.970

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N	$1K - $5K	ML	136.34	$2,530.35	$14.39	99.60%	6.96%	0.0045%	0.0443%	0.0533%	83.13%	0.0432%	0.0435%	170,700.343
N	$5K - $10K	ML	264.02	$7,127.70	$18.38	99.53%	6.28%	0.0044%	0.0439%	0.0527%	83.20%	0.0365%	0.0358%	181,883.525
N	$10K - $20K	ML	465.59	$14,217.82	$19.50	99.48%	4.90%	0.0041%	0.0436%	0.0518%	84.30%	0.0360%	0.0357%	196,110.475
N	$20K - $50K	ML	951.59	$31,089.65	$20.71	99.02%	5.85%	0.0041%	0.0437%	0.0518%	84.27%	0.0351%	0.0352%	213,029.960
N	$50K - $200K	ML	3,250.71	$92,713.78	$14.38	98.84%	1.57%	-0.0006%	0.0572%	0.0560%	102.18%	0.0471%	0.0435%	256,964.412
N	All Under $200K	ML	390.82	$10,802.34	$16.19	99.20%	4.62%	0.0027%	0.0489%	0.0544%	89.95%	0.0416%	0.0403%	213,522.914
N	$200K & Over	ML	12,100.15	$372,115.03	$42.92	78.95%	5.33%	-0.0202%	0.0914%	0.0511%	178.98%	0.0361%	0.0424%	90,069.630