

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: XTXE

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	2.27	\$160.44	\$70.38	100.00%	95.24%	0.0188%	0.0597%	0.0974%	61.28%	0.0531%	0.0697%	30.840
Y	\$250 - \$1K	M	4.47	\$596.82	\$134.41	97.31%	91.17%	0.0168%	0.0853%	0.1188%	71.80%	0.0797%	0.0547%	30.757
Y	\$1K - \$5K	M	18.08	\$2,797.21	\$154.70	98.45%	93.92%	0.0160%	0.0734%	0.1054%	69.60%	0.0704%	0.0845%	30.662
Y	\$5K - \$10K	M	47.90	\$7,250.34	\$150.85	99.50%	94.85%	0.0218%	0.0546%	0.0982%	55.56%	0.0550%	0.0610%	30.607
Y	\$10K - \$20K	M	88.61	\$14,081.93	\$158.55	99.67%	96.72%	0.0192%	0.0564%	0.0947%	59.55%	0.0550%	0.0583%	30.849
Y	\$20K - \$50K	M	187.11	\$31,416.99	\$166.92	98.95%	96.33%	0.0174%	0.0744%	0.1092%	68.13%	0.0710%	0.1066%	30.742
Y	\$50K - \$200K	M	605.00	\$99,311.69	\$162.50	97.99%	91.34%	0.0114%	0.0757%	0.0986%	76.84%	0.0751%	0.0544%	30.555
Y	All Under \$200K	M	153.26	\$25,034.95	\$162.06	98.44%	93.15%	0.0141%	0.0725%	0.1006%	72.03%	0.0712%	0.0668%	30.628
Y	\$200K & Over	M	2,512.47	\$600,930.78	\$201.95	96.54%	60.78%	0.0098%	0.0760%	0.0955%	79.54%	0.0787%	0.0496%	24.732
N	Under \$250	M	18.04	\$121.77	\$9.78	100.00%	99.40%	0.1106%	0.1207%	0.3419%	35.30%	0.1060%	0.0947%	24.198
N	\$250 - \$1K	M	80.45	\$591.38	\$7.70	99.86%	99.66%	0.1632%	0.0976%	0.4241%	23.02%	0.1179%	0.1060%	27.206
N	\$1K - \$5K	M	269.73	\$2,811.29	\$10.77	99.77%	98.72%	0.1204%	0.1476%	0.3884%	38.01%	0.1337%	0.1409%	24.063
N	\$5K - \$10K	M	408.95	\$7,278.68	\$17.77	99.85%	97.71%	0.0696%	0.1355%	0.2746%	49.34%	0.1319%	0.1407%	26.944
N	\$10K - \$20K	M	589.49	\$13,754.61	\$23.14	99.50%	87.79%	0.0260%	0.1701%	0.2222%	76.58%	0.1431%	0.1162%	28.837
N	\$20K - \$50K	M	945.97	\$31,520.93	\$33.18	99.09%	82.28%	0.0383%	0.1193%	0.1959%	60.90%	0.1082%	0.1052%	29.666
N	\$50K - \$200K	M	1,964.00	\$94,110.99	\$48.32	98.16%	77.59%	0.0205%	0.1260%	0.1669%	75.48%	0.1119%	0.0766%	30.105
N	All Under \$200K	M	659.61	\$21,833.05	\$33.13	98.96%	84.88%	0.0321%	0.1301%	0.1944%	66.92%	0.1161%	0.0940%	28.804
N	\$200K & Over	M	3,944.05	\$315,142.80	\$106.93	99.70%	60.92%	0.0078%	0.1937%	0.2092%	92.57%	0.1319%	0.0190%	26.410