

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: NYLS

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	0.83	\$81.71	\$98.66	99.60%	98.64%	0.0461%	-0.0041%	0.0881%	-4.68%	-0.0031%	-0.0051%	146.515
Y	\$250 - \$1K	M	4.44	\$545.30	\$122.87	99.70%	98.77%	0.0447%	-0.0076%	0.0817%	-9.35%	-0.0080%	-0.0054%	153.821
Y	\$1K - \$5K	M	14.91	\$2,117.43	\$142.02	99.52%	98.61%	0.0413%	-0.0067%	0.0760%	-8.81%	-0.0071%	-0.0081%	295.402
Y	\$5K - \$10K	M	47.74	\$6,858.24	\$143.59	98.61%	97.31%	0.0357%	-0.0058%	0.0656%	-8.86%	-0.0050%	-0.0036%	486.312
Y	\$10K - \$20K	M	82.84	\$13,586.64	\$163.87	99.09%	98.79%	0.0330%	-0.0043%	0.0616%	-7.05%	0.0002%	-0.0040%	305.104
Y	\$20K - \$50K	M	176.40	\$30,443.61	\$172.51	97.71%	97.22%	0.0306%	-0.0004%	0.0607%	-0.71%	-0.0019%	-0.0229%	3,809.570
Y	\$50K - \$200K	M	570.23	\$87,461.58	\$153.40	98.03%	94.65%	0.0252%	-0.0060%	0.0444%	-13.55%	-0.0176%	-0.0470%	2,812.958
Y	All Under \$200K	M	11.66	\$1,710.75	\$146.68	98.92%	97.67%	0.0357%	-0.0054%	0.0661%	-8.10%	-0.0070%	-0.0153%	1,123.117
Y	\$200K & Over	M	1,667.18	\$419,971.59	\$251.89	83.48%	79.65%	0.0080%	0.0223%	0.0382%	58.34%	-0.0063%	-0.0077%	327.980
Y	\$250 - \$1K	ML	10.00	\$933.60	\$93.36	100.00%	100.00%	0.0054%	0.0000%	0.0107%	0.00%	-0.0857%	-0.0214%	159.750
Y	\$1K - \$5K	ML	13.63	\$3,480.50	\$255.46	100.00%	100.00%	0.0253%	-0.0040%	0.0466%	-8.47%	0.0237%	0.1048%	142.505
Y	\$5K - \$10K	ML	24.33	\$7,767.83	\$319.23	55.48%	55.48%	0.0079%	0.0178%	0.0335%	53.09%	0.0452%	0.1892%	249.495
Y	\$10K - \$20K	ML	266.67	\$15,209.67	\$57.03	100.00%	100.00%	0.0164%	-0.0044%	0.0285%	-15.38%	-0.0460%	0.0460%	158.728
Y	\$20K - \$50K	ML	76.86	\$23,776.41	\$283.76	100.00%	100.00%	0.0356%	-0.0148%	0.0564%	-26.24%	0.0035%	-0.0488%	3,848.904
Y	\$50K - \$200K	ML	432.00	\$124,549.92	\$288.51	100.00%	100.00%	0.0044%	0.1263%	0.1352%	93.45%	0.6289%	0.0951%	92.694
Y	All Under \$200K	ML	78.27	\$15,846.09	\$194.77	96.77%	96.77%	0.0194%	0.0360%	0.0747%	48.15%	0.2027%	0.0472%	1,096.184
N	Under \$250	M	1.66	\$68.91	\$41.61	99.67%	97.68%	0.0704%	-0.0067%	0.1341%	-4.99%	-0.0072%	-0.0104%	1,004.058
N	\$250 - \$1K	M	11.69	\$543.95	\$46.52	99.79%	98.54%	0.0755%	-0.0126%	0.1384%	-9.09%	-0.0121%	-0.0125%	3,150.052
N	\$1K - \$5K	M	46.18	\$2,252.75	\$49.33	99.35%	96.43%	0.0606%	-0.0092%	0.1121%	-8.17%	-0.0097%	-0.0091%	7,846.317
N	\$5K - \$10K	M	148.22	\$7,086.87	\$47.81	98.34%	93.65%	0.0404%	-0.0011%	0.0798%	-1.40%	-0.0005%	-0.0016%	2,399.059
N	\$10K - \$20K	M	257.13	\$13,947.24	\$54.20	98.87%	96.46%	0.0299%	0.0021%	0.0619%	3.40%	-0.0025%	-0.0083%	1,217.797
N	\$20K - \$50K	M	543.92	\$30,420.77	\$55.97	97.78%	94.90%	0.0245%	0.0035%	0.0526%	6.67%	0.0019%	0.0037%	1,851.051
N	\$50K - \$200K	M	1,944.68	\$88,189.35	\$48.41	96.03%	89.56%	0.0170%	0.0075%	0.0416%	18.13%	0.0033%	-0.0114%	2,163.640
N	All Under \$200K	M	59.81	\$2,977.80	\$50.79	97.98%	94.08%	0.0347%	0.0006%	0.0701%	0.89%	-0.0015%	-0.0058%	3,031.366
N	\$200K & Over	M	11,512.84	\$680,099.11	\$69.61	61.95%	35.78%	-0.0113%	0.1198%	0.0973%	123.15%	0.0649%	0.0470%	3,377.502
N	Under \$250	ML	10.00	\$188.00	\$18.80	100.00%	100.00%	0.0266%	0.0000%	0.0532%	0.00%	-0.1064%	-0.3192%	144.776
N	\$250 - \$1K	ML	500.00	\$421.85	\$0.84	100.00%	100.00%	0.2017%	-0.2017%	0.2017%	-100.00%	-0.2017%	-0.0949%	221.085
N	\$1K - \$5K	ML	208.37	\$2,522.19	\$12.10	100.00%	100.00%	0.0490%	0.0123%	0.1103%	11.12%	0.0195%	0.0772%	147.258
N	\$5K - \$10K	ML	286.18	\$6,990.73	\$24.42	100.00%	100.00%	0.1293%	-0.1047%	0.1540%	-68.00%	-0.0786%	-0.0184%	473.674

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N	\$10K - \$20K	ML	1,527.56	\$13,475.01	\$9.28	100.00%	100.00%	0.0453%	0.0672%	0.1579%	42.58%	0.0105%	-0.0860%	184.143
N	\$20K - \$50K	ML	3,403.33	\$40,628.20	\$17.05	100.00%	92.47%	0.1437%	-0.1502%	0.1372%	-109.49%	-0.0866%	-0.0853%	46,661.786
N	\$50K - \$200K	ML	9,042.20	\$118,133.08	\$13.79	75.49%	47.96%	0.1029%	-0.0522%	0.1536%	-33.96%	0.0792%	0.3357%	86,644.567
N	All Under \$200K	ML	4,196.43	\$53,961.79	\$13.95	79.07%	54.96%	0.1052%	-0.0590%	0.1515%	-38.94%	0.0574%	0.2736%	77,780.897
N	\$200K & Over	ML	23,301.24	\$593,003.21	\$29.98	68.66%	54.74%	0.0317%	0.0288%	0.0922%	31.19%	0.1625%	0.0994%	14,065.242