Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: LATS
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	ML	1.32	$158.39	$101.63	52.89%	4.11%	-0.0175%	0.0875%	0.0321%	272.44%	0.0044%	-0.0076%	4,159.252
Y	$250 - $1K	ML	7.05	$739.33	$121.36	80.21%	19.79%	-0.0111%	0.0696%	0.0320%	217.34%	-0.0153%	0.0053%	1,910.962
Y	$1K - $5K	ML	98.23	$3,915.51	$43.64	94.48%	11.15%	-0.0007%	0.0349%	0.0273%	128.11%	0.0234%	0.0531%	9,271.172
Y	$5K - $10K	ML	100.21	$7,444.88	$84.74	90.01%	15.69%	-0.0021%	0.0439%	0.0319%	137.46%	-0.0018%	-0.0023%	15,190.028
Y	$10K - $20K	ML	99.08	$13,802.85	$162.98	86.36%	23.80%	-0.0040%	0.0689%	0.0481%	143.43%	0.0108%	0.0052%	31,717.772
Y	$20K - $50K	ML	114.13	$30,037.20	$199.67	85.49%	24.16%	-0.0019%	0.0563%	0.0424%	132.85%	0.0135%	0.0137%	14,445.486
Y	$50K - $200K	ML	175.00	$81,359.35	$230.72	79.92%	33.15%	0.0010%	0.0679%	0.0633%	107.23%	0.0447%	0.0452%	8,248.695
Y	All Under $200K	ML	103.91	$15,198.35	$170.11	85.52%	24.19%	-0.0012%	0.0617%	0.0503%	122.73%	0.0238%	0.0236%	15,753.944
Y	$200K & Over	ML	4,371.54	$589,947.33	$143.92	61.20%	28.75%	-0.0055%	0.1034%	0.0848%	121.82%	0.1514%	0.0931%	5,926.827
N	Under $250	ML	37.61	$62.74	$3.76	90.75%	32.66%	-0.0144%	0.3452%	0.2890%	119.45%	0.1396%	0.1186%	1,064,441.446
N	$250 - $1K	ML	141.23	$707.11	$5.03	94.14%	25.35%	0.0091%	0.2084%	0.2113%	98.64%	0.1317%	0.1592%	88,878.954
N	$1K - $5K	ML	129.73	$2,827.44	$17.61	91.66%	16.74%	0.0007%	0.1122%	0.0995%	112.76%	0.0485%	0.0511%	72,375.341
N	$5K - $10K	ML	198.74	$7,039.16	$34.26	88.08%	19.15%	-0.0012%	0.1130%	0.0943%	119.76%	0.0459%	0.0610%	92,236.675
N	$10K - $20K	ML	424.61	$13,829.66	$49.05	91.68%	20.15%	-0.0005%	0.0836%	0.0742%	112.65%	0.0363%	0.0225%	52,987.719
N	$20K - $50K	ML	1,101.63	$31,095.65	$54.56	90.84%	16.12%	-0.0003%	0.0718%	0.0657%	109.16%	0.0294%	0.0187%	132,249.245
N	$50K - $200K	ML	2,347.49	$104,565.34	$170.95	91.61%	20.50%	0.0002%	0.0194%	0.0186%	104.57%	0.0088%	0.0055%	216,828.047
N	All Under $200K	ML	435.82	$15,490.86	$74.88	91.14%	19.04%	0.0000%	0.0438%	0.0398%	110.00%	0.0189%	0.0147%	139,786.033
N	$200K & Over	ML	8,701.56	$322,786.29	$72.86	92.91%	30.19%	0.0016%	0.0591%	0.0548%	107.97%	0.0170%	0.0226%	6,453.420