

Order Execution Summary Data Report

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Designated Participant: SAMPLE

Reporting Entity: SAMPLE

Month: 01/2025

S&P 500 Flag	Order Type (M-Mkt; ML-Mktbl Lmt)	Order Size (USD)	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	M	Under \$250	5.00	\$139.00	\$27.80	100.00%	0.00%	0.0000%	0.0360%	0.0385%	93.51%	0.0100%	0.0100%	10,360.601
Y	M	\$250 - \$1K	10.00	\$859.52	\$85.95	100.00%	0.00%	0.0000%	0.0233%	0.0212%	109.91%	0.0100%	3.3861%	2,019.474
Y	M	\$1K - \$5K	108.44	\$3,561.07	\$24.80	98.68%	17.69%	0.1769%	0.0000%	0.0847%	0.00%	12.3452%	12.7106%	4,671.003
Y	M	\$5K - \$10K	188.65	\$7,073.79	\$31.42	95.92%	12.95%	0.1295%	0.0521%	0.0000%		12.3120%	13.4268%	1,126.435
Y	M	\$10K - \$20K	270.94	\$16,526.95	\$63.10	98.26%	17.37%	0.1737%	0.0000%	0.0000%		7.6488%	7.9019%	3,111.583
Y	M	\$20K - \$50K	546.96	\$32,990.82	\$119.69	96.28%	7.36%	0.0736%	0.1047%	0.1065%	98.31%	15.6145%	15.2395%	4,795.829
Y	M	\$50K - \$200K	1,250.72	\$103,754.79	\$41.76	96.03%	9.80%	0.0980%	0.0486%	0.0481%	101.04%	34.6193%	35.7698%	1,807.570
Y	M	All Under \$200K	459.33	\$29,868.59	\$112.12	96.32%	7.87%	0.0787%	0.0808%	0.0806%	100.25%	15.1548%	15.8740%	4,174.541
Y	ML	Under \$250	44.40	\$87.01	\$15.22	99.65%	7.94%	0.0794%	458.8476%	438.0126%	104.76%	3.0367%	3.9338%	6,300.724
Y	ML	\$250 - \$1K	22.30	\$614.02	\$26.17	99.58%	6.96%	0.0696%	0.1197%	0.1330%	90.00%	3.5841%	4.7054%	4,515.592
Y	ML	\$1K - \$5K	47.81	\$2,905.50	\$83.26	99.25%	11.96%	0.1196%	0.0620%	0.0619%	100.16%	2.9481%	3.7885%	5,974.015
Y	ML	\$5K - \$10K	108.74	\$7,287.70	\$146.01	98.63%	21.29%	0.2129%	0.0959%	0.0997%	96.19%	4.6600%	5.0324%	5,168.111
Y	ML	\$10K - \$20K	173.33	\$14,107.44	\$153.37	97.40%	19.21%	0.1921%	0.1214%	0.1190%	102.02%	8.7671%	9.3858%	5,173.498
Y	ML	\$20K - \$50K	222.78	\$30,699.99	\$220.89	95.57%	23.07%	0.2307%	0.0954%	0.0940%	101.49%	11.5912%	11.6535%	5,756.331
Y	ML	\$50K - \$200K	413.86	\$88,107.70	\$162.76	98.23%	16.74%	0.1674%	0.1165%	0.1170%	99.57%	16.0714%	15.8705%	4,325.146
Y	ML	All Under \$200K	144.68	\$18,452.47	\$82.15	99.01%	12.28%	0.1228%	8.1333%	8.2352%	98.76%	7.0475%	7.6604%	4,808.405
Y	ML	\$200K & Over	1,783.97	\$533,582.31	\$489.94	58.04%	23.36%	0.2336%	0.1383%	0.1376%	100.51%	19.6920%	18.8397%	4,330.182
N	M	Under \$250	218.01	\$101.83	\$0.62	95.94%	13.02%	0.1302%	2.5985%	2.6407%	98.40%	5.0340%	5.7532%	4,059.078
N	M	\$250 - \$1K	519.66	\$555.20	\$1.45	94.81%	6.39%	0.0639%	2.0027%	2.0151%	99.38%	8.9347%	8.9108%	4,280.403
N	M	\$1K - \$5K	1,259.54	\$2,528.66	\$3.28	96.01%	4.63%	0.0463%	1.2619%	1.2546%	100.58%	9.5233%	9.8792%	4,955.080
N	M	\$5K - \$10K	1,393.73	\$7,375.41	\$9.04	92.18%	5.01%	0.0501%	0.4735%	0.4853%	97.57%	6.5299%	6.8949%	3,413.538
N	M	\$10K - \$20K	1,189.64	\$13,646.14	\$9.75	92.55%	7.37%	0.0737%	0.2341%	0.2326%	100.64%	13.8537%	14.6945%	5,912.472
N	M	\$20K - \$50K	1,806.73	\$31,330.80	\$14.78	93.04%	3.29%	0.0329%	0.1353%	0.1352%	100.07%	11.1728%	11.5508%	6,581.201
N	M	\$50K - \$200K	2,321.85	\$102,093.74	\$31.18	94.85%	4.88%	0.0488%	0.0255%	0.0251%	101.59%	1.6181%	2.1104%	4,622.921
N	M	All Under \$200K	907.48	\$8,998.31	\$10.27	94.16%	5.16%	0.0516%	1.5160%	1.5371%	98.63%	7.9221%	8.2269%	6,324.133
N	M	\$200K & Over	5,162.93	\$278,878.99	\$55.71	94.19%	0.00%	0.0000%	0.0281%	0.0284%	98.94%	1.1368%	2.7620%	7,156.825
N	ML	Under \$250	55.80	\$99.81	\$3.88	99.12%	8.50%	0.0850%	1.8060%	1.8083%	99.87%	3.4660%	4.4857%	5,235.111

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N	ML	\$250 - \$1K	92.80	\$551.75	\$13.82	99.33%	9.05%	0.0905%	0.4171%	0.4188%	99.59%	3.4832%	4.4671%	5,125.824
N	ML	\$1K - \$5K	143.92	\$2,375.99	\$34.38	99.17%	11.05%	0.1105%	0.2310%	0.2318%	99.65%	4.3233%	5.2248%	4,551.026
N	ML	\$5K - \$10K	243.35	\$7,027.55	\$72.82	99.02%	14.11%	0.1411%	0.1816%	0.1824%	99.56%	5.6195%	6.3536%	5,213.591
N	ML	\$10K - \$20K	403.88	\$14,057.25	\$59.54	98.67%	15.06%	0.1505%	0.2225%	0.2221%	100.18%	7.8617%	8.4312%	5,421.874
N	ML	\$20K - \$50K	697.32	\$30,846.00	\$67.25	98.06%	13.47%	0.1347%	0.1468%	0.1464%	100.27%	9.1978%	9.8165%	5,152.394
N	ML	\$50K - \$200K	1,823.92	\$92,756.55	\$328.30	97.14%	16.96%	0.1696%	0.1612%	0.1581%	101.96%	8.3150%	8.9414%	4,104.565
N	ML	All Under \$200K	167.83	\$4,406.64	\$25.97	99.14%	10.18%	0.1018%	0.7277%	0.7259%	100.25%	4.3455%	5.2457%	5,091.795
N	ML	\$200K & Over	2,887.35	\$397,654.95	\$1,020.56	88.39%	18.31%	0.1831%	0.1006%	0.1072%	93.84%	15.2284%	14.6294%	4,674.664