

Order Execution Summary Data Report

THIS DOCUMENT IS A TECHNICAL ILLUSTRATION OF HOW CERTAIN DISCLOSURES REQUIRED BY THE SEC ARE TO BE STRUCTURED. IT DOES NOT INDICATE WHICH PARTICULAR DISCLOSURES MUST BE REPORTED AND/OR STRUCTURED, AND IT DOES NOT CONSTITUTE LEGAL GUIDANCE OF ANY SORT.

Designated Participant: NG

Reporting Entity: NGOOD

Month: 09/2205

Input CSV file generated messages at R(ow)C(olumn):

R1C3: RptDate '220509' is not a month YYYYMM from 202001 to 209912 inclusive

R1C4: Sp500 'Z' is not one of Y or N

R1C5: OrderType 'MKT' is not one of MXXNN or LYNNN

R1C6: OrderSize '520' is not one of 0, 250, 1000, 5000, 10000, 20000, 50000, 199999, or 200000

R1C8: AvgOrderSize '0x36' is not a signed or unsigned number of up to six decimal places

R1C9: ExctdOrderMidPtAvg '\$42.42' is not a signed or unsigned number of up to six decimal places

R1C11: PctExctdPl 'NAN' is not a signed or unsigned number of up to six decimal places

R1C12: WghtdAvgPctPl 'NaN' is not a signed or unsigned number of up to six decimal places

R1C13: AvgEffctvSprdPct 'nan' is not a signed or unsigned number of up to six decimal places

R1C15: AvgEFQPct 'INF' is not a signed or unsigned number of up to six decimal places

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)
Z	MKT	520	-42.00	\$54.00	\$42.42	-4,200.0 0%	NAN	NaN	nan	4,200.0000%	INF	4,200.0000%	4,200.0000%	-42.420

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Designated Participant: SAMPLE

Reporting Entity: SAMPLE

Month: 01/2025

Input CSV file generated messages at R(ow)C(column):

R2C5: OrderType 'MLIMIT' is not one of MXXNN or LYNNN

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	MLIMIT	\$1K - \$5K												
Y	M	Under \$250	1,333.67	\$41.97	\$0.24	99.39%	90.72%	0.9072%	9.1605%	24.4338%	37.49%	24.9297%	24.1479%	5,895.866
Y	M	\$250 - \$1K	2,016.57	\$351.97	\$1.19	98.07%	88.95%	0.8895%	22.8536%	22.4301%	101.89%	16.7364%	18.9532%	5,589.080
Y	M	\$1K - \$5K	335.18	\$3,323.48	\$19.65	99.85%	91.06%	0.9106%	0.6777%	-0.2293%	-295.55%	0.4473%	1.9208%	4,684.125
Y	M	\$5K - \$10K	231.70	\$7,363.67	\$34.77	99.80%	90.58%	0.9058%	0.0567%	0.0752%	75.40%	0.7956%	2.0724%	5,403.756
Y	M	\$10K - \$20K	277.67	\$4,742.54	\$63.36	99.67%	92.03%	0.9203%	0.0199%	0.0093%	213.98%	1.1270%	2.4785%	4,768.733
Y	M	\$20K - \$50K	543.83	\$33,157.61	\$103.78	99.30%	92.66%	0.9266%	0.0834%	0.0349%	238.97%	3.2867%	4.4631%	5,659.674
Y	M	\$50K - \$200K	1,614.46	\$112,308.25	\$115.75	98.06%	88.60%	0.8860%	0.0431%	0.0207%	208.21%	5.9875%	6.5917%	3,901.929
Y	M	All Under \$200K	1,042.32	\$68,149.48	\$100.82	98.76%	90.46%	0.9046%	0.2667%	0.3569%	74.73%	4.4094%	5.4379%	4,350.979
Y	M	\$200K & Over	3,931.60	\$799,192.99	\$152.60	87.46%	68.76%	0.6876%	0.1020%	0.0449%	227.17%	14.8709%	14.9454%	6,506.296
Y	ML	Under \$250	441.82	\$57.58	\$0.49	99.10%	35.29%	0.3529%	21.6525%	31.1731%	69.46%	12.6589%	14.1583%	5,458.295
Y	ML	\$250 - \$1K	341.84	\$621.49	\$14.01	99.55%	28.26%	0.2826%	6.5826%	3.5864%	183.54%	2.9825%	4.4044%	2,594.981
Y	ML	\$1K - \$5K	68.34	\$3,002.74	\$42.76	99.60%	53.23%	0.5323%	0.0740%	0.0307%	241.04%	3.1484%	3.9519%	4,867.845
Y	ML	\$5K - \$10K	124.13	\$7,336.22	\$63.30	99.58%	63.66%	0.6366%	0.0758%	0.0479%	158.25%	7.3125%	8.0105%	6,615.573
Y	ML	\$10K - \$20K	255.97	\$14,479.57	\$96.82	99.14%	73.15%	0.7315%	0.0905%	0.0582%	155.50%	10.0117%	10.6487%	5,611.217
Y	ML	\$20K - \$50K	569.82	\$34,120.25	\$104.35	99.32%	68.76%	0.6876%	0.0901%	0.0571%	157.79%	12.9874%	13.2989%	4,959.830
Y	ML	\$50K - \$200K	1,234.83	\$107,002.54	\$111.98	96.72%	68.43%	0.6843%	0.0983%	0.0647%	151.93%	12.4414%	13.1363%	5,782.567
Y	ML	All Under \$200K	690.46	\$54,056.58	\$97.23	98.18%	67.45%	0.6745%	0.3578%	0.4054%	88.26%	10.4872%	11.1818%	5,648.742
Y	ML	\$200K & Over	2,470.58	\$647,646.30	\$181.76	86.91%	52.23%	0.5223%	0.1384%	0.0991%	139.66%	26.1332%	26.1184%	6,853.713
N	M	Under \$250	341.02	\$135.37	\$0.48	97.32%	79.39%	0.7939%	2.9574%	1.8128%	163.14%	1.3010%	2.6516%	4,482.434
N	M	\$250 - \$1K	664.07	\$592.53	\$1.07	97.18%	82.46%	0.8246%	1.4915%	0.9483%	157.28%	1.8080%	3.0605%	4,758.751
N	M	\$1K - \$5K	1,086.47	\$2,849.67	\$3.29	96.24%	84.11%	0.8411%	0.8570%	0.2937%	291.79%	2.3680%	3.5996%	5,029.950
N	M	\$5K - \$10K	1,075.22	\$7,227.02	\$8.31	97.07%	85.92%	0.8592%	0.4829%	0.1599%	302.00%	2.8015%	3.8308%	5,064.271
N	M	\$10K - \$20K	1,345.91	\$14,389.55	\$14.03	97.30%	87.73%	0.8773%	0.3877%	0.1570%	246.94%	3.6038%	4.5204%	4,950.871
N	M	\$20K - \$50K	1,809.66	\$32,647.52	\$20.86	97.91%	87.46%	0.8746%	0.2551%	0.1042%	244.82%	4.0825%	5.1320%	4,941.817
N	M	\$50K - \$200K	3,196.13	\$102,533.49	\$48.62	96.25%	84.09%	0.8409%	0.1782%	0.0917%	194.33%	5.4467%	6.2251%	5,052.603

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)
N	M	All Under \$200K	1,669.09	\$32,194.49	\$15.27	97.00%	85.60%	0.8560%	0.5611%	0.2535%	221.34%	3.5528%	4.5901%	5,050.901
N	M	\$200K & Over	5,121.20	\$458,187.98	\$147.47	91.82%	75.89%	0.7589%	0.1623%	0.0846%	191.84%	9.9018%	10.4105%	5,243.067
N	ML	\$250 - \$1K	387.48	\$596.58	\$2.09	96.84%	62.40%	0.6240%	1.2330%	0.5043%	244.50%	2.3219%	3.4231%	5,633.266
N	ML	\$250 - \$1K	387.48	\$596.58	\$2.09	96.84%	62.40%	0.6240%	1.2330%	0.5043%	244.50%	2.3219%	3.4231%	5,633.525
N	ML	\$5K - \$10K	1,098.78	\$14,417.64	\$14.31	98.49%	72.07%	0.7207%	0.2949%	0.0607%	485.83%	4.5396%	5.4533%	
N	ML	\$10K - \$20K	1,098.78	\$14,417.64	\$14.31	98.49%	72.07%	0.7207%	0.2949%	0.0607%	485.83%	4.5396%	5.4533%	6,883.946
N	ML	\$20K - \$50K	1,445.47	\$32,184.72	\$25.16	98.23%	68.54%	0.6854%	0.2054%	0.0568%	361.62%	5.1547%	6.0552%	6,908.515
N	ML	\$50K - \$200K	2,503.58	\$97,214.03	\$58.13	97.00%	59.05%	0.5905%	0.1615%	0.0732%	220.63%	7.0347%	7.7479%	7,859.347
N	ML	All Under \$200K	1,053.77	\$22,068.67	\$14.31	97.58%	66.55%	0.6655%	0.6024%	0.2212%	272.33%	4.2682%	5.2332%	6,629.220
N	ML	\$200K & Over	4,360.72	\$445,045.95	\$244.64	95.66%	51.23%	0.5123%	0.1795%	0.0829%	216.53%	12.8906%	13.5583%	8,535.911

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Designated Participant: **SAMPLE**

Reporting Entity: **SECOND**

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	ML	Under \$250	71.42	\$66.56	\$7.26	99.54%	10.04%	0.1004%	12.8798%	6.0989%	211.18%	5.7005%	6.1468%	5,048.226
Y	ML	\$250 - \$1K	21.27	\$655.55	\$40.18	100.00%	21.80%	0.2180%	0.1227%	-0.1298%	-94.53%	7.8207%	6.9410%	2,587.910
Y	ML	\$1K - \$5K	75.83	\$3,016.88	\$60.14	99.42%	21.66%	0.2166%	0.0783%	0.0521%	150.29%	6.5314%	7.3860%	5,618.836
Y	ML	\$5K - \$10K	119.93	\$7,202.83	\$74.67	99.41%	23.88%	0.2388%	0.0732%	0.0253%	289.33%	5.8350%	6.6958%	4,817.625
Y	ML	\$10K - \$20K	130.96	\$14,210.99	\$167.66	99.84%	56.56%	0.5656%	0.0940%	0.0302%	311.26%	7.3543%	7.7736%	3,754.523
Y	ML	\$20K - \$50K	170.39	\$30,631.84	\$296.32	99.82%	38.63%	0.3863%	0.1278%	0.0744%	171.77%	15.9217%	16.4672%	4,779.851
Y	ML	\$50K - \$200K	288.54	\$86,758.32	\$437.18	99.79%	26.26%	0.2626%	0.1907%	0.1494%	127.64%	27.7782%	27.9839%	4,361.760
Y	ML	All Under \$200K	137.66	\$20,930.88	\$161.29	99.66%	38.01%	0.3801%	0.2982%	0.1439%	207.23%	10.8477%	11.2183%	4,595.034
Y	ML	\$200K & Over	414.41	\$342,186.62	\$904.95	98.94%	1.25%	0.0125%	0.2460%	0.1530%	160.78%	31.2909%	31.9832%	7,363.580
N	ML	Under \$250	188.96	\$131.36	\$0.87	99.91%	36.41%	0.3641%	3.4992%	1.8111%	193.21%	3.5584%	4.4469%	5,141.209
N	ML	\$250 - \$1K	283.21	\$540.11	\$2.77	99.89%	36.93%	0.3693%	1.5183%	0.6645%	228.49%	3.7095%	4.6102%	5,016.853
N	ML	\$1K - \$5K	301.92	\$2,647.21	\$11.04	99.86%	34.93%	0.3493%	0.4999%	0.1882%	265.62%	4.9324%	5.7192%	5,195.493
N	ML	\$5K - \$10K	323.75	\$7,138.62	\$22.61	99.94%	35.30%	0.3530%	0.2017%	0.0946%	213.21%	5.4387%	6.1892%	4,868.769
N	ML	\$10K - \$20K	435.28	\$14,119.16	\$28.99	99.96%	29.89%	0.2989%	0.1387%	0.0785%	176.69%	6.6036%	7.2496%	4,732.910
N	ML	\$20K - \$50K	769.16	\$30,896.65	\$25.68	99.97%	17.86%	0.1786%	0.1266%	0.0616%	205.52%	6.9268%	7.7791%	6,367.712
N	ML	\$50K - \$200K	2,054.21	\$94,110.84	\$67.34	99.92%	24.28%	0.2428%	0.0852%	0.0428%	199.07%	6.4845%	7.1900%	6,088.863
N	ML	All Under \$200K	427.74	\$10,837.91	\$23.76	99.93%	28.89%	0.2889%	1.0138%	0.4820%	210.33%	5.0063%	5.8636%	4,804.864
N	ML	\$200K & Over	4,250.43	\$444,594.22	\$227.74	99.99%	38.12%	0.3812%	0.0331%	0.0403%	82.13%	4.8723%	6.3121%	5,011.233