

Order Execution Summary Data Report

Designated Participant: LTSE

Reporting Entity: L

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	1.09	\$168.19	\$139.68	100.00%	83.33%	0.3735%	0.7792%	1.5261%	51.06%	0.9856%	1.1574%	0.000
Y	\$250 - \$1K	ML	38.21	\$805.08	\$33.03	58.51%	11.20%	0.0617%	0.1190%	0.2424%	49.09%	-0.8541%	-0.6777%	37.759
Y	\$1K - \$5K	ML	112.02	\$3,640.55	\$27.84	98.32%	77.63%	0.0393%	0.0341%	0.1127%	30.24%	0.1476%	0.2327%	1,017.434
Y	\$5K - \$10K	ML	155.40	\$7,286.68	\$29.51	98.69%	86.01%	0.0178%	0.0591%	0.0948%	62.36%	0.1795%	0.1171%	737.938
Y	\$10K - \$20K	ML	255.23	\$14,109.10	\$38.25	97.49%	74.07%	0.0158%	0.0439%	0.0756%	58.13%	-0.2452%	-0.2310%	625.456
Y	\$20K - \$50K	ML	454.66	\$30,345.65	\$44.91	96.81%	76.05%	0.0086%	0.0494%	0.0666%	74.09%	-0.0230%	-0.0634%	827.924
Y	\$50K - \$200K	ML	911.02	\$77,135.19	\$176.83	87.15%	61.37%	-0.0181%	0.1230%	0.0869%	141.65%	0.8837%	0.9026%	1,159.334
Y	All Under \$200K	ML	272.81	\$16,621.61	\$45.13	97.01%	77.10%	0.0081%	0.0666%	0.0828%	80.52%	0.1948%	0.1904%	795.798
Y	\$200K & Over	ML	815.51	\$297,704.59	\$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	Under \$250	M	1.00	\$11.65	\$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	\$250 - \$1K	M	215.00	\$702.90	\$32.74	100.00%	0.00%	0.0000%	0.1527%	0.1527%	100.00%	0.1527%	0.1222%	0.000
N	\$1K - \$5K	M	628.57	\$2,785.83	\$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	\$5K - \$10K	M	1,772.09	\$7,550.50	\$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	\$10K - \$20K	M	1,308.33	\$12,657.58	\$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	\$20K - \$50K	M	2,200.00	\$24,068.00	\$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	All Under \$200K	M	1,143.92	\$5,862.18	\$32.74	100.00%	0.00%	0.0000%	0.1527%	0.1527%	100.00%	0.1527%	0.1222%	0.000
N	Under \$250	ML	191.86	\$123.10	\$1.47	95.64%	30.98%	0.1935%	1.0714%	1.4584%	73.46%	1.7365%	1.7714%	7,899.310
N	\$250 - \$1K	ML	176.03	\$665.42	\$2.85	92.15%	15.46%	0.0220%	0.6591%	0.7032%	93.74%	0.2188%	0.2285%	3,610.784
N	\$1K - \$5K	ML	202.09	\$2,907.10	\$15.67	93.39%	59.30%	0.0367%	0.1801%	0.2535%	71.05%	0.1466%	0.1382%	43,693.092
N	\$5K - \$10K	ML	258.96	\$7,282.07	\$26.97	96.25%	62.27%	0.0186%	0.0823%	0.1195%	68.90%	0.0411%	0.0428%	57,632.502
N	\$10K - \$20K	ML	517.23	\$13,671.89	\$17.00	98.93%	81.88%	0.0271%	0.0625%	0.1167%	53.61%	0.0821%	0.0637%	48,173.421
N	\$20K - \$50K	ML	1,406.27	\$29,805.47	\$26.52	98.02%	72.84%	0.0158%	0.0306%	0.0622%	49.20%	0.0189%	0.0010%	21,851.363
N	\$50K - \$200K	ML	2,061.88	\$82,016.80	\$16.55	99.83%	84.61%	0.0252%	0.0107%	0.0610%	17.54%	-0.0054%	-0.0042%	30,875.774
N	All Under \$200K	ML	459.75	\$11,849.80	\$15.86	96.77%	63.22%	0.0254%	0.0875%	0.1383%	63.28%	0.0694%	0.0613%	33,071.256
N	\$200K & Over	ML	7,361.66	\$243,604.66	\$69.66	100.00%	22.15%	0.0016%	0.0039%	0.0071%	55.35%	0.0032%	0.0053%	6,352,346.951