Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: LPLE
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	2.65	$158.03	$60.12	100.00%	99.79%	0.0201%	0.0120%	0.0522%	22.92%	0.0062%	-0.0184%	75.734
Y	$250 - $1K	M	5.01	$558.75	$113.36	99.97%	99.79%	0.0227%	0.0073%	0.0526%	13.93%	0.0165%	0.0185%	70.948
Y	$1K - $5K	M	17.78	$2,637.84	$148.89	99.05%	98.38%	0.0218%	0.0077%	0.0513%	14.91%	0.0136%	0.0197%	77.877
Y	$5K - $10K	M	42.98	$7,020.26	$163.15	99.39%	98.89%	0.0239%	0.0083%	0.0560%	14.73%	0.0035%	-0.0035%	81.759
Y	$10K - $20K	M	82.36	$14,256.81	$172.65	98.30%	97.39%	0.0229%	0.0093%	0.0552%	16.80%	0.0173%	0.0210%	74.603
Y	$20K - $50K	M	154.20	$31,074.54	$201.47	99.52%	98.30%	0.0192%	0.0096%	0.0480%	19.99%	0.0207%	0.0126%	86.797
Y	$50K - $200K	M	426.04	$86,944.61	$204.72	99.01%	97.96%	0.0213%	0.0071%	0.0496%	14.21%	0.0171%	0.0068%	82.450
Y	All Under $200K	M	68.21	$12,860.41	$188.65	99.07%	98.10%	0.0212%	0.0082%	0.0506%	16.11%	0.0167%	0.0105%	81.646
Y	$200K & Over	M	1,994.77	$481,652.13	$241.51	88.30%	87.87%	0.0074%	0.0554%	0.0701%	78.99%	0.0621%	0.2996%	95.093
Y	$1K - $5K	ML	5.00	$2,823.44	$564.52	100.00%	100.00%	0.0179%	0.0045%	0.0403%	11.10%	-0.0609%	-0.1051%	98.840
Y	$10K - $20K	ML	97.50	$10,883.63	$111.67	100.00%	100.00%	0.0141%	0.0056%	0.0338%	16.49%	-0.0881%	-0.1598%	56.769
Y	$20K - $50K	ML	50.00	$27,550.00	$549.66	100.00%	100.00%	0.0696%	-0.0391%	0.1001%	-39.05%	0.1519%	0.2229%	59.000
Y	$50K - $200K	ML	100.00	$50,000.00	$500.96	100.00%	100.00%	0.0080%	-0.0081%	0.0080%	-101.50%	0.1356%	0.0178%	43.000
Y	All Under $200K	ML	41.11	$12,603.83	$306.67	100.00%	100.00%	0.0253%	-0.0114%	0.0393%	-29.09%	0.0722%	0.0181%	56.192
N	Under $250	M	3.38	$139.34	$41.92	99.89%	98.67%	0.0249%	0.0140%	0.0639%	21.98%	0.0133%	0.0180%	80.203
N	$250 - $1K	M	11.59	$572.08	$49.74	99.84%	98.78%	0.0280%	0.0124%	0.0684%	18.13%	0.0152%	0.0208%	79.568
N	$1K - $5K	M	48.47	$2,552.49	$52.78	99.61%	98.58%	0.0291%	0.0159%	0.0740%	21.49%	0.0172%	0.0184%	152.671
N	$5K - $10K	M	144.40	$7,121.41	$49.21	99.64%	98.56%	0.0323%	0.0117%	0.0762%	15.28%	0.0178%	0.0187%	287.833
N	$10K - $20K	M	271.64	$13,972.28	$51.45	99.71%	98.68%	0.0315%	0.0095%	0.0724%	13.14%	0.0074%	0.0188%	171.549
N	$20K - $50K	M	581.34	$30,338.00	$52.03	98.43%	96.20%	0.0265%	0.0181%	0.0712%	25.47%	0.0141%	0.0077%	87.868
N	$50K - $200K	M	1,215.81	$80,407.67	$66.07	96.92%	93.33%	0.0203%	0.0116%	0.0521%	22.18%	0.0047%	0.0001%	100.112
N	All Under $200K	M	147.66	$8,132.08	$55.03	98.61%	96.56%	0.0265%	0.0136%	0.0666%	20.48%	0.0109%	0.0100%	139.451
N	$200K & Over	M	4,235.11	$297,590.79	$70.26	83.51%	75.94%	0.0057%	0.0384%	0.0499%	76.99%	0.0225%	0.0257%	1,217.243
N	$250 - $1K	ML	7.00	$643.52	$91.51	100.00%	100.00%	0.0601%	0.0000%	0.1202%	0.00%	-0.0031%	0.0094%	186.000
N	$1K - $5K	ML	88.63	$1,662.18	$18.77	100.00%	100.00%	0.0313%	0.1355%	0.1982%	68.37%	0.1202%	0.1124%	78.969
N	$5K - $10K	ML	219.67	$6,457.35	$29.38	100.00%	100.00%	0.0505%	0.0375%	0.1386%	27.06%	0.0375%	0.1556%	55.102
N	$10K - $20K	ML	213.33	$13,611.07	$63.82	100.00%	100.00%	0.0027%	0.0484%	0.0539%	89.87%	0.0469%	0.0567%	100.031
N	$20K - $50K	ML	560.00	$30,660.73	$48.80	100.00%	100.00%	0.0443%	-0.0128%	0.0758%	-16.92%	-0.0179%	-0.0043%	57.083
N	$50K - $200K	ML	3,800.00	$96,672.00	$25.41	100.00%	100.00%	0.1130%	0.0496%	0.2755%	18.00%	0.0496%	0.0496%	45.263

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N	All Under $200K	ML	399.22	$15,453.31	$35.64	100.00%	100.00%	0.0603%	0.0248%	0.1455%	17.04%	0.0217%	0.0362%	56.918
N	$200K & Over	ML	11,000.00	$372,790.00	$33.87	53.24%	0.11%	-0.0138%	0.1457%	0.1181%	123.38%	0.1162%	0.1162%	75.276