Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: YLPL
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	1.85	$155.88	$85.08	99.77%	99.31%	0.0278%	0.0096%	0.0652%	14.74%	0.0095%	0.0108%	69.170
Y	$250 - $1K	M	4.53	$579.05	$128.66	99.71%	99.37%	0.0280%	0.0096%	0.0655%	14.57%	0.0095%	0.0104%	69.798
Y	$1K - $5K	M	18.02	$2,509.98	$139.84	99.58%	99.10%	0.0262%	0.0093%	0.0618%	15.12%	0.0094%	0.0097%	73.121
Y	$5K - $10K	M	49.52	$7,120.88	$144.06	99.52%	99.00%	0.0248%	0.0093%	0.0589%	15.86%	0.0089%	0.0098%	73.725
Y	$10K - $20K	M	93.64	$13,906.97	$148.74	99.45%	98.72%	0.0242%	0.0095%	0.0580%	16.37%	0.0088%	0.0090%	75.234
Y	$20K - $50K	M	191.92	$30,421.17	$158.58	99.21%	98.42%	0.0235%	0.0096%	0.0565%	16.94%	0.0081%	0.0075%	75.790
Y	$50K - $200K	M	501.96	$87,624.92	$174.26	98.77%	96.88%	0.0228%	0.0095%	0.0552%	17.29%	0.0056%	0.0034%	98.692
Y	All Under $200K	M	56.38	$8,822.16	$156.59	99.22%	98.21%	0.0239%	0.0095%	0.0573%	16.57%	0.0077%	0.0070%	81.579
Y	$200K & Over	M	3,082.78	$604,368.05	$196.25	76.31%	66.71%	0.0135%	0.0363%	0.0633%	57.34%	0.0132%	0.0123%	2,077.881
Y	$250 - $1K	ML	6.03	$589.78	$100.98	94.42%	94.42%	0.0273%	0.0064%	0.0611%	10.54%	0.0061%	0.0020%	89.107
Y	$1K - $5K	ML	25.81	$2,937.20	$115.66	99.74%	99.74%	0.0253%	0.0074%	0.0580%	12.81%	0.0056%	0.0433%	81.061
Y	$5K - $10K	ML	94.07	$7,100.05	$77.62	100.00%	99.17%	0.0207%	0.0093%	0.0507%	18.33%	0.0117%	-0.0009%	148.779
Y	$10K - $20K	ML	162.20	$14,214.20	$89.33	100.00%	100.00%	0.0218%	0.0116%	0.0551%	21.09%	0.0113%	0.0156%	74.879
Y	$20K - $50K	ML	339.28	$34,126.87	$100.32	99.60%	98.51%	0.0256%	0.0082%	0.0595%	13.83%	0.0117%	0.0883%	136.426
Y	$50K - $200K	ML	532.18	$92,656.52	$174.21	97.67%	97.67%	0.0197%	0.0139%	0.0533%	26.06%	0.0321%	0.0334%	93.831
Y	All Under $200K	ML	208.70	$26,581.07	$128.36	98.88%	98.45%	0.0217%	0.0118%	0.0552%	21.32%	0.0230%	0.0454%	109.086
Y	$200K & Over	ML	8,371.70	$960,245.09	$114.62	54.12%	31.56%	-0.0210%	0.1436%	0.1016%	141.35%	0.0634%	0.0833%	37,981.371
N	Under $250	M	3.63	$131.73	$36.36	99.76%	97.64%	0.0364%	0.0165%	0.0893%	18.43%	0.0159%	0.0155%	881.991
N	$250 - $1K	M	13.15	$578.02	$44.00	99.80%	97.96%	0.0320%	0.0144%	0.0784%	18.34%	0.0139%	0.0139%	125.381
N	$1K - $5K	M	54.74	$2,533.99	$46.33	99.45%	96.87%	0.0292%	0.0139%	0.0724%	19.25%	0.0133%	0.0133%	87.715
N	$5K - $10K	M	151.17	$7,148.16	$47.31	99.03%	97.21%	0.0277%	0.0143%	0.0696%	20.49%	0.0130%	0.0134%	88.779
N	$10K - $20K	M	291.23	$14,018.92	$48.14	98.98%	96.61%	0.0259%	0.0147%	0.0664%	22.17%	0.0123%	0.0118%	95.926
N	$20K - $50K	M	621.02	$30,748.11	$49.51	98.93%	95.28%	0.0223%	0.0143%	0.0590%	24.32%	0.0111%	0.0109%	104.961
N	$50K - $200K	M	1,608.72	$88,579.60	$55.05	97.11%	91.74%	0.0165%	0.0157%	0.0487%	32.20%	0.0103%	0.0103%	141.445
N	All Under $200K	M	200.41	$10,148.05	$50.64	98.37%	94.63%	0.0218%	0.0149%	0.0586%	25.41%	0.0114%	0.0113%	114.840
N	$200K & Over	M	9,825.38	$662,045.81	$72.87	84.83%	61.95%	0.0039%	0.0336%	0.0415%	81.05%	0.0186%	0.0193%	3,583.398
N	Under $250	ML	8.85	$170.73	$19.30	100.00%	100.00%	0.0602%	0.0190%	0.1394%	13.61%	0.0236%	0.0226%	956.281
N	$250 - $1K	ML	223.54	$559.47	$3.78	44.77%	21.50%	0.0342%	0.1726%	0.2411%	71.60%	0.1070%	0.1314%	44,650.959
N	$1K - $5K	ML	434.94	$2,784.81	$6.54	79.30%	64.42%	0.0493%	0.1155%	0.2141%	53.94%	0.0455%	0.0301%	11,066.379

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N	$5K - $10K	ML	518.32	$7,106.73	$13.91	99.80%	81.52%	0.0532%	0.0443%	0.1506%	29.39%	0.0489%	0.0227%	1,237.208
N	$10K - $20K	ML	1,166.76	$14,150.78	$12.11	93.42%	71.93%	0.0528%	0.1159%	0.2216%	52.32%	0.0678%	0.0471%	86,795.324
N	$20K - $50K	ML	2,370.00	$32,038.22	$14.01	92.53%	68.74%	0.0552%	0.1345%	0.2450%	54.91%	0.0755%	0.0836%	40,920.285
N	$50K - $200K	ML	6,498.17	$96,865.99	$15.36	78.76%	51.57%	0.0165%	0.1331%	0.1661%	80.15%	0.0602%	0.0708%	48,260.587
N	All Under $200K	ML	1,980.38	$27,284.79	$14.18	84.34%	59.52%	0.0312%	0.1280%	0.1904%	67.21%	0.0639%	0.0690%	46,930.661
N	$200K & Over	ML	20,594.41	$694,157.23	$33.79	71.03%	41.32%	-0.0129%	0.0795%	0.0536%	148.27%	0.0338%	0.0622%	119,722.982