Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: LPLE
Month: 09/2026

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	2.49	$133.27	$53.32	99.25%	99.04%	0.0212%	0.0049%	0.0473%	10.35%	0.0054%	0.0092%	73.830
Y	$250 - $1K	M	5.45	$552.32	$101.87	99.78%	99.47%	0.0205%	0.0087%	0.0498%	17.42%	0.0020%	0.0050%	73.127
Y	$1K - $5K	M	19.83	$2,592.49	$130.47	99.58%	99.19%	0.0229%	0.0089%	0.0546%	16.23%	0.0056%	-0.0077%	76.541
Y	$5K - $10K	M	52.81	$7,057.67	$133.12	98.81%	98.01%	0.0223%	0.0088%	0.0534%	16.42%	-0.0055%	-0.0219%	83.713
Y	$10K - $20K	M	97.97	$14,220.15	$144.45	98.76%	98.31%	0.0200%	0.0066%	0.0466%	14.11%	0.0056%	-0.0037%	81.532
Y	$20K - $50K	M	200.75	$31,370.75	$156.19	98.89%	98.75%	0.0171%	0.0086%	0.0428%	20.03%	0.0030%	-0.0070%	77.362
Y	$50K - $200K	M	407.36	$87,282.29	$213.67	99.30%	98.35%	0.0178%	0.0077%	0.0433%	17.81%	0.0147%	0.0332%	79.078
Y	All Under $200K	M	70.29	$11,695.61	$165.92	99.06%	98.52%	0.0187%	0.0079%	0.0453%	17.50%	0.0075%	0.0083%	79.160
Y	$200K & Over	M	1,637.82	$361,975.54	$221.09	71.19%	68.33%	-0.0143%	0.1073%	0.0787%	136.29%	0.1031%	0.0633%	119.215
Y	$1K - $5K	ML	7.50	$3,925.35	$523.33	100.00%	100.00%	0.0032%	0.0127%	0.0191%	66.67%	0.0013%	0.0611%	41.333
Y	$5K - $10K	ML	40.00	$7,365.25	$184.14	100.00%	100.00%	0.0136%	0.0162%	0.0434%	37.31%	-0.0279%	0.1221%	48.750
Y	$10K - $20K	ML	15.00	$13,994.70	$932.74	100.00%	100.00%	0.0263%	0.0000%	0.0525%	0.00%	0.0257%	0.0783%	44.000
Y	$20K - $50K	ML	67.50	$32,306.40	$478.65	100.00%	100.00%	0.0464%	0.0000%	0.0928%	0.00%	-0.1258%	0.1337%	171.489
Y	All Under $200K	ML	35.00	$14,455.53	$413.02	100.00%	100.00%	0.0355%	0.0033%	0.0743%	4.51%	-0.0808%	0.1187%	115.637
N	Under $250	M	2.93	$126.06	$43.16	99.89%	99.15%	0.0305%	0.0148%	0.0758%	19.59%	0.0167%	0.0182%	75.249
N	$250 - $1K	M	11.62	$570.08	$48.69	99.56%	98.36%	0.0296%	0.0133%	0.0725%	18.40%	0.0148%	0.0131%	81.218
N	$1K - $5K	M	47.38	$2,485.32	$51.93	99.82%	98.73%	0.0268%	0.0151%	0.0687%	22.05%	0.0147%	0.0171%	93.229
N	$5K - $10K	M	133.40	$7,146.91	$53.32	99.59%	98.01%	0.0291%	0.0109%	0.0692%	15.72%	0.0099%	0.0145%	82.140
N	$10K - $20K	M	282.30	$14,046.46	$49.65	99.83%	98.33%	0.0244%	0.0140%	0.0628%	22.32%	0.0122%	0.0097%	96.944
N	$20K - $50K	M	601.08	$30,991.10	$51.59	99.68%	93.35%	0.0241%	0.0173%	0.0654%	26.42%	0.0147%	0.0136%	78.566
N	$50K - $200K	M	1,431.84	$87,502.19	$60.94	98.47%	94.93%	0.0201%	0.0220%	0.0622%	35.43%	0.0179%	0.0148%	86.794
N	All Under $200K	M	151.48	$8,242.26	$54.29	99.33%	95.85%	0.0236%	0.0175%	0.0647%	26.97%	0.0149%	0.0138%	86.200
N	$200K & Over	M	4,475.57	$343,853.98	$76.84	100.00%	73.05%	0.0107%	0.0170%	0.0384%	44.20%	0.0087%	0.0051%	299.354
N	Under $250	ML	6.86	$201.93										
N	$250 - $1K	ML	11.40	$519.98										
N	$1K - $5K	ML	83.48	$2,404.33	$27.39	91.14%	91.14%	0.0113%	0.0229%	0.0456%	50.23%	0.0422%	0.0043%	147.332
N	$5K - $10K	ML	200.00	$8,502.00	$42.47	100.00%	100.00%	0.1060%	-0.0118%	0.2002%	-5.88%	0.2590%	0.0118%	88.740
N	$10K - $20K	ML	341.00	$15,095.21	$44.24	100.00%	100.00%	0.0532%	0.0033%	0.1097%	3.02%	0.0762%	0.0530%	61.968
N	$20K - $50K	ML	434.00	$32,749.00	$75.44	100.00%	100.00%	0.0108%	0.0376%	0.0591%	63.52%	0.0477%	0.0050%	87.688

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N	$50K - $200K	ML	4,000.00	$136,634.67	$34.16	80.00%	14.25%	-0.0023%	0.0339%	0.0293%	115.81%	-0.0057%	0.0065%	103,761.542
N	All Under $200K	ML	150.56	$5,686.94	$37.68	83.96%	33.61%	0.0066%	0.0310%	0.0442%	70.02%	0.0179%	0.0087%	79,479.296
N	$200K & Over	ML	13,700.00	$325,983.00	$23.79	100.00%	37.10%	0.0078%	0.0264%	0.0420%	62.90%	0.0264%	0.0264%	65.153