Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: YLPL
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	1.87	$155.89	$83.41	99.77%	99.35%	0.0275%	0.0081%	0.0631%	12.75%	0.0074%	0.0075%	72.273
Y	$250 - $1K	M	4.79	$582.60	$121.59	99.74%	99.29%	0.0272%	0.0081%	0.0625%	12.99%	0.0077%	0.0069%	70.925
Y	$1K - $5K	M	18.89	$2,497.81	$132.24	99.69%	99.21%	0.0252%	0.0082%	0.0587%	14.03%	0.0079%	0.0089%	72.159
Y	$5K - $10K	M	50.81	$7,091.40	$139.74	99.61%	99.05%	0.0237%	0.0083%	0.0557%	14.82%	0.0083%	0.0088%	74.424
Y	$10K - $20K	M	97.43	$13,937.82	$143.16	99.50%	98.94%	0.0227%	0.0083%	0.0538%	15.52%	0.0079%	0.0071%	82.753
Y	$20K - $50K	M	201.81	$30,401.79	$150.64	99.44%	98.64%	0.0222%	0.0087%	0.0531%	16.34%	0.0071%	0.0065%	78.776
Y	$50K - $200K	M	535.87	$88,423.30	$165.05	99.03%	97.48%	0.0208%	0.0093%	0.0508%	18.23%	0.0054%	0.0047%	80.144
Y	All Under $200K	M	57.39	$8,556.10	$149.18	99.39%	98.49%	0.0224%	0.0087%	0.0535%	16.25%	0.0069%	0.0066%	78.365
Y	$200K & Over	M	3,111.47	$571,714.03	$183.74	80.56%	70.18%	0.0135%	0.0271%	0.0541%	50.16%	0.0053%	0.0076%	898.261
Y	Under $250	ML	2.40	$200.38	$81.14	100.00%	100.00%	0.0070%	0.0167%	0.0308%	54.33%	-0.0023%	-0.0639%	73.091
Y	$250 - $1K	ML	4.70	$540.18	$114.92	100.00%	97.87%	0.0151%	0.0131%	0.0433%	30.23%	-0.0078%	-0.0217%	72.055
Y	$1K - $5K	ML	24.54	$3,128.83	$128.30	99.51%	99.51%	0.0200%	0.0083%	0.0484%	17.15%	0.0069%	0.0286%	136.890
Y	$5K - $10K	ML	52.10	$6,951.63	$105.47	100.00%	98.93%	0.0191%	0.0102%	0.0484%	21.16%	0.0183%	0.0066%	96.674
Y	$10K - $20K	ML	168.25	$14,598.39	$76.23	99.52%	98.56%	0.0160%	0.0139%	0.0459%	30.19%	0.0119%	0.0110%	74.850
Y	$20K - $50K	ML	367.62	$32,793.56	$85.49	99.86%	97.54%	0.0215%	0.0083%	0.0513%	16.25%	0.0195%	0.0397%	80.471
Y	$50K - $200K	ML	1,055.58	$100,233.92	$94.24	99.12%	90.47%	0.0215%	0.0084%	0.0514%	16.41%	0.0111%	0.0296%	90.566
Y	All Under $200K	ML	253.82	$24,214.46	$91.70	99.38%	93.51%	0.0209%	0.0090%	0.0507%	17.69%	0.0132%	0.0290%	87.950
Y	$200K & Over	ML	6,514.11	$602,155.70	$93.38	65.63%	48.51%	0.0053%	0.0564%	0.0670%	84.17%	0.0101%	-0.0041%	4,173.742
N	Under $250	M	5.25	$130.28	$24.64	93.00%	77.05%	0.0367%	0.0176%	0.0909%	19.35%	0.0168%	0.0166%	3,734.174
N	$250 - $1K	M	14.29	$578.58	$40.39	96.37%	92.65%	0.0325%	0.0142%	0.0792%	17.91%	0.0139%	0.0137%	2,159.847
N	$1K - $5K	M	56.73	$2,521.64	$44.41	99.05%	96.48%	0.0298%	0.0145%	0.0741%	19.57%	0.0138%	0.0135%	507.501
N	$5K - $10K	M	153.15	$7,156.20	$46.72	99.49%	97.04%	0.0277%	0.0142%	0.0695%	20.46%	0.0130%	0.0126%	128.224
N	$10K - $20K	M	295.63	$14,097.67	$47.66	99.32%	97.00%	0.0255%	0.0141%	0.0652%	21.64%	0.0122%	0.0119%	106.313
N	$20K - $50K	M	641.49	$30,941.48	$48.22	98.84%	95.36%	0.0221%	0.0147%	0.0590%	24.95%	0.0118%	0.0113%	135.430
N	$50K - $200K	M	1,698.73	$89,893.47	$52.89	97.14%	91.52%	0.0158%	0.0147%	0.0462%	31.77%	0.0103%	0.0102%	161.959
N	All Under $200K	M	209.72	$10,333.13	$49.25	98.31%	94.34%	0.0213%	0.0145%	0.0571%	25.46%	0.0116%	0.0113%	208.935
N	$200K & Over	M	11,579.34	$782,093.58	$68.94	87.96%	59.79%	0.0042%	0.0267%	0.0351%	75.96%	0.0165%	0.0173%	3,805.315
N	Under $250	ML	7.18	$170.37	$23.15	100.00%	98.97%	0.0550%	0.0324%	0.1423%	22.74%	0.0357%	0.0399%	79.298
N	$250 - $1K	ML	113.78	$566.03	$7.01	84.18%	42.85%	0.0501%	0.0973%	0.1976%	49.24%	0.0102%	0.0010%	80.506

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N	$1K - $5K	ML	227.38	$2,800.52	$12.11	98.71%	85.65%	0.0663%	0.0535%	0.1862%	28.75%	0.0459%	0.0351%	18,148.637
N	$5K - $10K	ML	514.55	$7,268.07	$14.02	97.45%	72.07%	0.0770%	0.0672%	0.2211%	30.38%	0.0422%	0.0483%	7,459.086
N	$10K - $20K	ML	852.63	$14,206.61	$16.86	99.64%	91.09%	0.0723%	0.0654%	0.2101%	31.15%	0.0493%	0.0769%	9,245.214
N	$20K - $50K	ML	1,973.95	$31,451.33	$16.12	93.16%	71.63%	0.0497%	0.0993%	0.1987%	49.99%	0.0595%	0.0502%	71,941.067
N	$50K - $200K	ML	5,004.16	$97,257.15	$19.92	87.23%	57.71%	0.0115%	0.0932%	0.1161%	80.23%	0.0380%	0.0474%	125,536.526
N	All Under $200K	ML	1,614.94	$28,753.17	$18.14	90.62%	65.58%	0.0285%	0.0906%	0.1476%	61.37%	0.0440%	0.0502%	92,687.208
N	$200K & Over	ML	16,659.14	$654,009.05	$40.24	71.87%	36.43%	-0.0109%	0.0922%	0.0704%	130.89%	0.0467%	0.0405%	66,935.682