

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: NITE

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	0.97	\$112.20	\$107.34	99.85%	92.50%	0.0254%	0.0200%	0.0708%	28.21%	0.0195%	0.0189%	5.307
Y	\$250 - \$1K	M	2.67	\$510.10	\$154.09	99.87%	92.73%	0.0273%	0.0177%	0.0724%	24.42%	0.0168%	0.0162%	6.167
Y	\$1K - \$5K	M	15.08	\$2,368.91	\$151.12	99.84%	92.68%	0.0273%	0.0155%	0.0701%	22.15%	0.0142%	0.0133%	7.057
Y	\$5K - \$10K	M	45.49	\$7,252.83	\$158.76	99.81%	92.16%	0.0260%	0.0142%	0.0662%	21.51%	0.0124%	0.0120%	9.653
Y	\$10K - \$20K	M	86.58	\$14,209.30	\$163.49	99.76%	92.37%	0.0261%	0.0134%	0.0655%	20.48%	0.0113%	0.0113%	10.407
Y	\$20K - \$50K	M	179.28	\$31,930.84	\$178.12	99.67%	92.71%	0.0252%	0.0117%	0.0621%	18.85%	0.0088%	0.0073%	7.305
Y	\$50K - \$200K	M	534.79	\$97,748.00	\$183.70	99.28%	92.89%	0.0289%	0.0119%	0.0698%	17.07%	0.0067%	0.0056%	10.514
Y	All Under \$200K	M	46.80	\$8,240.08	\$175.49	99.51%	92.72%	0.0274%	0.0125%	0.0674%	18.52%	0.0086%	0.0076%	9.368
Y	\$200K & Over	M	2,308.93	\$567,169.38	\$239.10	79.90%	65.82%	0.0053%	0.0481%	0.0588%	81.82%	0.0203%	0.0224%	605.935
Y	Under \$250	ML	1.02	\$88.58	\$87.78	99.81%	89.53%	0.0241%	0.0282%	0.0765%	36.86%	0.0273%	0.0281%	7.223
Y	\$250 - \$1K	ML	5.74	\$548.80	\$95.76	99.81%	93.85%	0.0171%	0.0247%	0.0589%	41.87%	0.0238%	0.0231%	21.261
Y	\$1K - \$5K	ML	21.10	\$2,429.42	\$115.40	99.73%	93.79%	0.0152%	0.0235%	0.0539%	43.59%	0.0222%	0.0221%	16.108
Y	\$5K - \$10K	ML	56.61	\$7,242.32	\$128.53	99.64%	93.44%	0.0160%	0.0209%	0.0530%	39.51%	0.0192%	0.0196%	9.710
Y	\$10K - \$20K	ML	106.49	\$13,813.53	\$130.18	99.59%	93.80%	0.0178%	0.0191%	0.0548%	34.93%	0.0179%	0.0171%	13.676
Y	\$20K - \$50K	ML	211.42	\$31,793.93	\$149.79	99.38%	91.31%	0.0156%	0.0162%	0.0474%	34.13%	0.0139%	0.0122%	80.533
Y	\$50K - \$200K	ML	563.12	\$95,196.27	\$168.62	98.63%	90.05%	0.0154%	0.0187%	0.0494%	37.76%	0.0142%	0.0114%	495.702
Y	All Under \$200K	ML	58.32	\$8,730.50	\$149.34	99.14%	91.51%	0.0158%	0.0187%	0.0503%	37.17%	0.0156%	0.0137%	239.341
Y	\$200K & Over	ML	3,072.41	\$627,994.35	\$206.36	76.51%	55.85%	-0.0017%	0.0556%	0.0521%	106.70%	0.0243%	0.0280%	11,632.769
N	Under \$250	M	13.36	\$78.01	\$4.96	98.93%	80.67%	0.0987%	0.0863%	0.2837%	30.44%	0.0771%	0.0763%	105.603
N	\$250 - \$1K	M	85.79	\$549.84	\$6.19	97.13%	77.86%	0.0796%	0.0748%	0.2340%	31.95%	0.0590%	0.0579%	32.849
N	\$1K - \$5K	M	271.89	\$2,397.63	\$8.84	92.23%	76.28%	0.0628%	0.0643%	0.1899%	33.88%	0.0377%	0.0368%	40.244
N	\$5K - \$10K	M	588.03	\$7,128.63	\$12.26	90.35%	76.42%	0.0516%	0.0567%	0.1600%	35.46%	0.0230%	0.0157%	63.343
N	\$10K - \$20K	M	731.29	\$14,046.19	\$20.41	91.64%	77.67%	0.0442%	0.0502%	0.1386%	36.24%	0.0202%	0.0117%	123.124
N	\$20K - \$50K	M	1,262.09	\$31,342.09	\$26.51	93.69%	81.55%	0.0379%	0.0411%	0.1169%	35.12%	0.0166%	0.0116%	132.171
N	\$50K - \$200K	M	3,142.79	\$93,815.00	\$31.96	95.01%	82.72%	0.0273%	0.0333%	0.0880%	37.85%	0.0098%	0.0063%	141.242
N	All Under \$200K	M	266.87	\$5,174.54	\$20.14	93.44%	79.44%	0.0383%	0.0429%	0.1196%	35.87%	0.0175%	0.0130%	99.475
N	\$200K & Over	M	9,654.94	\$537,069.16	\$63.92	74.45%	45.54%	-0.0096%	0.0800%	0.0607%	131.74%	0.0358%	0.0372%	2,950.227
N	Under \$250	ML	50.79	\$73.44	\$1.44	98.87%	80.79%	0.0874%	0.2586%	0.4334%	59.67%	0.2134%	0.1987%	1,267.360
N	\$250 - \$1K	ML	273.33	\$544.71	\$1.99	97.07%	71.09%	0.0745%	0.2199%	0.3690%	59.60%	0.1685%	0.1532%	2,121.914

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N	\$1K - \$5K	ML	652.30	\$2,327.64	\$3.63	92.01%	63.83%	0.0547%	0.1543%	0.2637%	58.51%	0.0968%	0.0819%	3,797.014
N	\$5K - \$10K	ML	1,184.98	\$7,086.51	\$6.28	88.15%	63.24%	0.0400%	0.1193%	0.1993%	59.87%	0.0585%	0.0491%	6,794.710
N	\$10K - \$20K	ML	1,803.63	\$14,089.14	\$8.42	89.92%	68.91%	0.0325%	0.1114%	0.1765%	63.11%	0.0426%	0.0334%	10,328.176
N	\$20K - \$50K	ML	2,984.19	\$31,583.29	\$11.12	93.23%	74.78%	0.0251%	0.0885%	0.1387%	63.82%	0.0236%	0.0098%	12,380.011
N	\$50K - \$200K	ML	5,079.94	\$91,643.48	\$19.11	95.93%	68.19%	0.0163%	0.0597%	0.0922%	64.73%	0.0177%	0.0089%	23,226.985
N	All Under \$200K	ML	582.88	\$5,068.27	\$9.00	93.19%	68.85%	0.0272%	0.0903%	0.1447%	62.38%	0.0368%	0.0260%	10,458.192
N	\$200K & Over	ML	12,405.86	\$582,069.59	\$50.06	81.07%	39.89%	-0.0067%	0.0675%	0.0541%	124.79%	0.0287%	0.0233%	39,879.770