Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: NITE
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	0.99	$113.33	$103.73	99.90%	93.72%	0.0239%	0.0182%	0.0659%	27.54%	0.0178%	0.0179%	8.761
Y	$250 - $1K	M	2.87	$511.57	$144.07	99.91%	93.71%	0.0258%	0.0160%	0.0675%	23.70%	0.0151%	0.0147%	11.271
Y	$1K - $5K	M	15.97	$2,336.86	$140.91	99.89%	93.57%	0.0246%	0.0137%	0.0629%	21.74%	0.0122%	0.0118%	12.083
Y	$5K - $10K	M	45.34	$7,179.57	$157.96	99.86%	93.14%	0.0239%	0.0123%	0.0601%	20.39%	0.0105%	0.0100%	9.879
Y	$10K - $20K	M	83.74	$14,236.83	$170.08	99.81%	92.78%	0.0236%	0.0111%	0.0583%	19.05%	0.0092%	0.0094%	23.768
Y	$20K - $50K	M	175.95	$31,854.76	$182.08	99.75%	93.67%	0.0228%	0.0095%	0.0551%	17.15%	0.0064%	0.0059%	13.285
Y	$50K - $200K	M	545.34	$96,032.94	$187.72	99.33%	93.00%	0.0258%	0.0094%	0.0610%	15.38%	0.0047%	0.0037%	17.013
Y	All Under $200K	M	49.65	$8,591.80	$178.16	99.56%	93.19%	0.0247%	0.0101%	0.0595%	16.97%	0.0065%	0.0058%	15.920
Y	$200K & Over	M	2,256.32	$520,490.83	$231.39	80.83%	65.63%	0.0050%	0.0412%	0.0513%	80.47%	0.0184%	0.0177%	355.173
Y	Under $250	ML	0.97	$84.40	$87.52	99.88%	86.29%	0.0235%	0.0258%	0.0728%	35.41%	0.0251%	0.0246%	7.127
Y	$250 - $1K	ML	5.49	$546.16	$98.36	99.83%	92.03%	0.0161%	0.0215%	0.0537%	40.10%	0.0212%	0.0222%	11.185
Y	$1K - $5K	ML	20.67	$2,373.39	$114.43	99.76%	93.55%	0.0145%	0.0202%	0.0492%	41.00%	0.0194%	0.0196%	16.172
Y	$5K - $10K	ML	55.50	$7,135.80	$128.82	99.69%	93.99%	0.0154%	0.0180%	0.0489%	36.78%	0.0168%	0.0168%	12.483
Y	$10K - $20K	ML	102.61	$14,004.90	$137.38	99.57%	93.99%	0.0154%	0.0160%	0.0468%	34.23%	0.0151%	0.0154%	25.815
Y	$20K - $50K	ML	213.27	$31,569.31	$148.50	99.43%	92.25%	0.0144%	0.0149%	0.0436%	34.15%	0.0130%	0.0122%	87.180
Y	$50K - $200K	ML	578.19	$94,735.36	$165.71	98.79%	90.37%	0.0142%	0.0159%	0.0443%	35.86%	0.0119%	0.0099%	537.478
Y	All Under $200K	ML	51.26	$7,581.81	$148.80	99.22%	91.82%	0.0145%	0.0162%	0.0453%	35.82%	0.0135%	0.0124%	268.674
Y	$200K & Over	ML	2,925.44	$610,845.43	$214.15	80.89%	58.97%	-0.0011%	0.0479%	0.0457%	104.93%	0.0229%	0.0228%	7,220.307
N	Under $250	M	13.65	$75.58	$4.78	98.98%	80.13%	0.0929%	0.0857%	0.2715%	31.55%	0.0760%	0.0787%	118.621
N	$250 - $1K	M	86.83	$547.67	$6.32	97.59%	78.41%	0.0725%	0.0672%	0.2122%	31.69%	0.0524%	0.0526%	42.112
N	$1K - $5K	M	279.33	$2,393.76	$9.45	94.28%	77.66%	0.0574%	0.0549%	0.1697%	32.36%	0.0315%	0.0279%	47.401
N	$5K - $10K	M	617.13	$7,155.93	$12.77	92.01%	77.70%	0.0474%	0.0505%	0.1454%	34.76%	0.0233%	0.0207%	95.775
N	$10K - $20K	M	838.75	$14,187.80	$19.39	90.67%	74.69%	0.0399%	0.0464%	0.1262%	36.75%	0.0244%	0.0187%	179.346
N	$20K - $50K	M	1,347.63	$31,635.23	$26.25	94.35%	82.10%	0.0341%	0.0373%	0.1054%	35.34%	0.0157%	0.0124%	205.623
N	$50K - $200K	M	3,472.45	$95,625.24	$31.29	95.34%	83.97%	0.0250%	0.0284%	0.0784%	36.24%	0.0088%	0.0056%	181.300
N	All Under $200K	M	292.05	$5,431.16	$20.52	94.21%	80.14%	0.0345%	0.0375%	0.1065%	35.21%	0.0164%	0.0130%	140.766
N	$200K & Over	M	10,084.80	$528,206.52	$62.26	76.88%	45.77%	-0.0078%	0.0660%	0.0505%	130.80%	0.0290%	0.0266%	3,587.336
N	Under $250	ML	52.68	$72.39	$1.38	98.70%	81.22%	0.0886%	0.2440%	0.4213%	57.92%	0.1933%	0.1941%	2,325.831
N	$250 - $1K	ML	287.34	$541.36	$1.89	97.05%	74.02%	0.0741%	0.2085%	0.3568%	58.44%	0.1469%	0.1453%	3,225.015

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)
N	$1K - $5K	ML	698.63	$2,335.30	$3.45	93.09%	65.51%	0.0536%	0.1478%	0.2550%	57.94%	0.0886%	0.0754%	4,658.192
N	$5K - $10K	ML	1,268.47	$7,187.88	$6.20	88.31%	60.88%	0.0385%	0.1048%	0.1819%	57.64%	0.0485%	0.0373%	5,977.946
N	$10K - $20K	ML	1,798.78	$14,228.48	$8.83	88.82%	66.74%	0.0299%	0.0957%	0.1555%	61.59%	0.0415%	0.0342%	16,675.292
N	$20K - $50K	ML	2,952.71	$31,799.13	$11.61	93.44%	75.93%	0.0209%	0.0830%	0.1247%	66.52%	0.0225%	0.0099%	9,838.241
N	$50K - $200K	ML	4,736.19	$92,844.39	$21.35	96.41%	72.18%	0.0124%	0.0524%	0.0772%	67.95%	0.0160%	0.0100%	11,748.545
N	All Under $200K	ML	600.05	$5,402.75	$9.37	93.48%	70.02%	0.0235%	0.0806%	0.1275%	63.21%	0.0327%	0.0243%	8,375.940
N	$200K & Over	ML	12,645.53	$561,692.82	$49.30	85.02%	42.78%	-0.0045%	0.0559%	0.0468%	119.43%	0.0248%	0.0241%	36,701.207