

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: NITQ

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	1.61	\$161.96	\$89.11	99.52%	89.64%	0.0363%	0.0109%	0.0835%	13.06%	0.0023%	0.0032%	0.195
Y	\$250 - \$1K	M	4.09	\$584.08	\$102.13	100.00%	96.46%	0.0415%	0.0027%	0.0858%	3.15%	-0.0061%	-0.0014%	0.159
Y	\$1K - \$5K	M	15.95	\$2,518.12	\$126.12	99.98%	97.69%	0.0442%	0.0010%	0.0895%	1.13%	-0.0050%	-0.0038%	0.178
Y	\$5K - \$10K	M	49.01	\$7,235.09	\$119.86	100.00%	92.57%	0.0418%	0.0033%	0.0869%	3.84%	0.0001%	-0.0098%	0.186
Y	\$10K - \$20K	M	96.52	\$14,323.73	\$143.29	100.00%	86.27%	0.0358%	0.0104%	0.0820%	12.64%	0.0006%	0.0011%	0.176
Y	\$20K - \$50K	M	211.50	\$32,039.26	\$143.42	100.00%	79.21%	0.0315%	0.0181%	0.0810%	22.33%	0.0170%	0.0242%	0.186
Y	\$50K - \$200K	M	592.15	\$104,676.62	\$189.26	99.93%	83.11%	0.0274%	0.0183%	0.0730%	25.00%	0.0245%	0.0315%	0.182
Y	All Under \$200K	M	146.31	\$24,422.74	\$166.93	99.96%	83.42%	0.0300%	0.0166%	0.0765%	21.64%	0.0192%	0.0249%	0.182
Y	\$200K & Over	M	3,508.00	\$626,434.54	\$276.38	99.93%	80.24%	0.0275%	0.0118%	0.0668%	17.69%	-0.0089%	-0.0243%	0.201
N	Under \$250	M	24.78	\$91.07	\$4.99	100.00%	20.28%	0.0828%	0.0976%	0.2633%	37.08%	0.0956%	0.0855%	0.185
N	\$250 - \$1K	M	30.10	\$563.29	\$23.23	100.00%	89.27%	0.0744%	0.0072%	0.1560%	4.64%	0.0025%	-0.0026%	0.188
N	\$1K - \$5K	M	102.47	\$2,549.47	\$27.73	99.99%	96.16%	0.0664%	0.0089%	0.1417%	6.27%	0.0061%	0.0008%	0.166
N	\$5K - \$10K	M	232.53	\$7,133.78	\$35.34	99.99%	91.08%	0.0508%	0.0150%	0.1166%	12.86%	0.0095%	0.0183%	0.164
N	\$10K - \$20K	M	408.19	\$14,106.13	\$40.73	99.93%	85.69%	0.0431%	0.0225%	0.1088%	20.73%	0.0146%	0.0162%	0.171
N	\$20K - \$50K	M	888.01	\$31,160.79	\$50.47	100.00%	78.60%	0.0321%	0.0299%	0.0941%	31.75%	0.0237%	0.0158%	0.192
N	\$50K - \$200K	M	2,053.84	\$94,129.71	\$86.65	100.00%	77.87%	0.0186%	0.0208%	0.0580%	35.80%	0.0160%	0.0028%	0.176
N	All Under \$200K	M	291.04	\$10,688.39	\$48.33	99.98%	83.29%	0.0347%	0.0216%	0.0911%	23.74%	0.0161%	0.0098%	0.176
N	\$200K & Over	M	7,012.88	\$530,570.21	\$158.42	100.00%	64.68%	0.0052%	0.0146%	0.0249%	58.56%	-0.0157%	-0.0508%	0.190