Order Execution Summary Data Report

Designated Participant: LTSE
Reporting Entity: L
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	1.00	$109.50	$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
Y	All Under $200K	M	1.00	$109.50	$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
Y	Under $250	ML	1.00	$105.50	$168.88	100.00%	0.00%	0.0000%	0.5655%	0.5655%	100.00%	-1.1221%	-0.5092%	0.000
Y	$250 - $1K	ML	2.36	$563.75	$220.55	100.00%	22.86%	0.0238%	0.4304%	0.4780%	90.03%	0.1377%	0.0827%	0.000
Y	$1K - $5K	ML	112.49	$3,693.83	$40.00	97.90%	74.02%	0.0153%	0.0257%	0.0564%	45.58%	0.0288%	0.0543%	245.142
Y	$5K - $10K	ML	157.67	$7,409.65	$50.06	93.51%	65.98%	0.0182%	0.0322%	0.0686%	46.85%	-0.1238%	-0.1302%	546.770
Y	$10K - $20K	ML	262.17	$14,097.90	$36.55	97.19%	51.89%	0.0196%	0.0243%	0.0635%	38.18%	0.0763%	0.1888%	265.473
Y	$20K - $50K	ML	396.71	$29,906.13	$38.58	96.58%	71.21%	0.0142%	0.0075%	0.0359%	20.74%	0.0582%	0.0676%	1,086.765
Y	$50K - $200K	ML	661.43	$82,413.17	$56.77	99.42%	78.02%	0.0101%	0.0373%	0.0576%	64.75%	0.2621%	0.4292%	36.256
Y	All Under $200K	ML	262.78	$18,440.75	$42.04	96.92%	66.44%	0.0157%	0.0238%	0.0551%	43.15%	0.0636%	0.1243%	515.712
Y	$200K & Over	ML	953.76	$267,438.57	$0.00	0.00%	0.00%	0.0000%	0.0000%	0.0000%	0.00%	0.0000%	0.0000%	0.000
N	Under $250	M	11.60	$64.87	$32.02	100.00%	100.00%	0.3295%	3.9263%	4.5854%	85.63%	3.9513%	4.4261%	0.000
N	All Under $200K	M	11.60	$64.87	$32.02	100.00%	100.00%	0.3295%	3.9263%	4.5854%	85.63%	3.9513%	4.4261%	0.000
N	Under $250	ML	207.22	$119.14	$3.30	89.70%	69.15%	0.3959%	1.7864%	2.5783%	69.29%	1.1996%	1.1918%	12,881.896
N	$250 - $1K	ML	190.34	$671.88	$7.93	96.08%	50.58%	0.0565%	0.6114%	0.7244%	84.39%	0.1831%	0.2477%	7,351.062
N	$1K - $5K	ML	199.34	$2,997.13	$21.33	94.74%	63.46%	0.0387%	0.0959%	0.1733%	55.36%	0.0530%	0.0209%	42,517.208
N	$5K - $10K	ML	241.78	$7,341.07	$23.08	97.08%	75.09%	0.0325%	0.0496%	0.1146%	43.27%	-0.0202%	-0.0355%	180,115.210
N	$10K - $20K	ML	463.16	$13,898.98	$24.10	98.54%	70.62%	0.0203%	0.0349%	0.0756%	46.21%	0.0099%	-0.0043%	77,945.132
N	$20K - $50K	ML	1,168.97	$29,302.40	$17.18	98.60%	61.72%	0.0211%	0.0619%	0.1040%	59.53%	0.0192%	0.0544%	45,162.785
N	$50K - $200K	ML	2,895.59	$81,473.55	$12.97	99.66%	86.39%	0.0333%	0.0070%	0.0737%	9.56%	0.0013%	-0.0004%	137,957.770
N	All Under $200K	ML	458.91	$11,692.75	$18.60	97.97%	73.19%	0.0295%	0.0541%	0.1130%	47.85%	0.0157%	0.0087%	97,757.306
N	$200K & Over	ML	10,679.71	$249,149.33	$32.92	100.00%	62.42%	0.0095%	0.0095%	0.0285%	33.49%	-0.0003%	-0.0058%	739,232.124