Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: BNPX
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)
N	Under $250	ML	330.94	$133.79	$1.06	100.00%	34.59%	0.0150%	0.8679%	0.8980%	96.65%	0.6910%	0.6743%	0.015
N	$1K - $5K	ML	174.27	$2,644.65	$19.72	100.00%	29.87%	0.0256%	0.2680%	0.3192%	83.96%	0.2107%	0.1847%	0.018
N	$10K - $20K	ML	405.84	$14,190.92	$68.12	100.00%	45.16%	0.0202%	0.2164%	0.2569%	84.25%	0.1592%	0.1282%	0.023
N	$20K - $50K	ML	1,022.39	$30,237.61	$112.85	100.00%	45.85%	0.0169%	0.1938%	0.2276%	85.16%	0.1340%	0.1047%	0.026
N	$200K & Over	ML	5,449.09	$294,273.88	$183.23	100.00%	12.87%	0.0022%	0.0478%	0.0521%	91.73%	0.0004%	0.0014%	0.023
N	$250 - $1K	ML	233.68	$610.62	$5.98	100.00%	11.89%	0.0226%	0.4019%	0.4470%	89.91%	0.2962%	0.2907%	0.016
N	$5K - $10K	ML	255.39	$7,262.88	$42.48	100.00%	42.41%	0.0223%	0.2286%	0.2732%	83.70%	0.1736%	0.1466%	0.021
N	$50K - $200K	ML	2,920.50	$83,442.89	$143.47	100.00%	24.05%	0.0082%	0.1031%	0.1194%	86.32%	0.0745%	0.0671%	0.023
Y	$1K - $5K	ML	109.14	$3,671.19	$34.28	100.00%	1.51%	0.0005%	0.0392%	0.0402%	97.54%	0.0190%	0.0268%	0.014
Y	$10K - $20K	ML	145.56	$14,644.29	$104.83	100.00%	30.79%	0.0066%	0.0603%	0.0735%	82.02%	0.0406%	0.0333%	0.018
Y	$20K - $50K	ML	191.78	$31,747.26	$176.82	100.00%	40.39%	0.0068%	0.0688%	0.0823%	83.57%	0.0490%	0.0366%	0.022
Y	$200K & Over	ML	1,011.71	$361,941.67	$467.21	100.00%	32.86%	0.0040%	0.0463%	0.0543%	85.20%	0.0282%	-0.0076%	0.025
Y	$5K - $10K	ML	118.49	$7,513.49	$64.82	100.00%	13.27%	0.0029%	0.0408%	0.0465%	87.73%	0.0244%	0.0212%	0.015
Y	$50K - $200K	ML	302.69	$81,603.80	$296.17	100.00%	46.53%	0.0058%	0.0607%	0.0722%	84.04%	0.0454%	0.0383%	0.027