Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: PURE
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	1,334.09	$182.71	$0.14	100.00%	31.08%	0.0678%	0.0343%	0.1699%	20.18%	-0.0627%	-0.0377%	11.249
N	$250 - $1K	ML	1,734.24	$571.19	$0.27	100.00%	35.23%	0.1103%	0.0163%	0.2369%	6.90%	0.2260%	0.4152%	4.872
N	$1K - $5K	ML	2,119.16	$2,656.53	$1.41	100.00%	74.08%	0.2961%	0.0064%	0.5987%	1.08%	-0.0464%	0.0295%	10.221
N	$5K - $10K	ML	2,363.23	$7,226.82	$3.29	100.00%	94.97%	0.1527%	0.0101%	0.3155%	3.21%	0.0264%	-0.0332%	13.225
N	$10K - $20K	ML	2,893.30	$14,619.71	$7.73	100.00%	96.44%	0.0887%	0.0033%	0.1806%	1.80%	0.0420%	0.0067%	18.430
N	$20K - $50K	ML	2,963.94	$32,470.97	$14.43	100.00%	97.60%	0.0701%	0.0014%	0.1417%	0.99%	0.0238%	0.0685%	14.924
N	$50K - $200K	ML	4,558.60	$99,942.25	$29.53	100.00%	92.91%	0.0478%	0.0008%	0.0965%	0.83%	0.0090%	0.0955%	18.683
N	All Under $200K	ML	2,911.81	$31,633.30	$18.72	100.00%	92.17%	0.0568%	0.0012%	0.1147%	1.03%	0.0138%	0.0836%	16.553
N	$200K & Over	ML	17,645.01	$927,150.25	$57.87	99.66%	81.27%	0.0222%	0.0038%	0.0482%	7.91%	-0.0463%	-0.0515%	20.362
Y	$5K - $10K	ML	1,010.00	$9,988.90										
Y	$10K - $20K	ML	1,187.12	$16,524.40	$14.01	100.00%	100.00%	0.0357%	0.0000%	0.0714%	0.00%	0.0875%	-0.0522%	68.668
Y	$20K - $50K	ML	1,522.56	$34,225.16	$24.32	100.00%	98.28%	0.0247%	0.0007%	0.0501%	1.41%	0.0211%	0.0759%	9.082
Y	$50K - $200K	ML	2,139.62	$111,631.60	$51.73	100.00%	95.53%	0.0188%	0.0006%	0.0382%	1.67%	0.0218%	0.0116%	8.849
Y	All Under $200K	ML	1,909.17	$84,060.04	$45.50	100.00%	96.17%	0.0195%	0.0006%	0.0396%	1.62%	0.0221%	0.0180%	10.131
Y	$200K & Over	ML	6,513.47	$739,256.53	$102.24	100.00%	70.83%	0.0363%	0.0034%	0.0759%	4.46%	-0.0372%	0.0184%	19.713