

Order Execution Summary Data Report

DsgntParticipant: FINRA RprtEntityCd: TJEFF RptDate: 202608

Participant	Market Center	Month	S&P 500 Flag	Order Type	Order Size	Avg Order Qty	Avg Order Size	Exctd Order MidPt Avg	Pct Exctd ATQ Or Better	Pct Exctd PI	Wghtd Avg Pct PI	Avg Effctv Sprd Pct	Avg Pct Quoted Spread	Avg EFQ Pct	Avg Real Sprd % 15 Secs	Avg Real Sprd % 1 min	Weighted Avg Exctn Time
T	TJEFF	202608	No	MXXNN	1000	120.666667	3459.623333	28.657113	100.0000%	100.0000%	0.0057%	0.0785%	0.12%	75.1675%	-0.1325%	-0.1324%	0.0300
T	TJEFF	202608	No	MXXNN	20000	579.833333	36091.57	62.253773	100.0000%	100.0000%	0.0029%	0.0350%	0.05%	77.2228%	-0.0095%	-0.0095%	0.0370
T	TJEFF	202608	Yes	MXXNN	1000	95	4599.4	48.418158	100.0000%	100.0000%	0.0057%	0.0785%	0.06%	75.1675%	-0.0325%	-0.0324%	0.0300
T	TJEFF	202608	No	LYNNN	5000	804.5	8374.985	10.412604	100.0000%	37.8496%	0.0009%	0.1913%	0.19%	101.3187%	-0.7697%	-0.7697%	0.0410
T	TJEFF	202608	No	MXXNN	5000	217.5	7182.395	33.020747	100.0000%	100.0000%	0.0006%	0.1348%	0.16%	82.6947%	0.0980%	0.0865%	0.0290
T	TJEFF	202608	No	MXXNN	50000	2412.8	113386.712	47.005383	94.1976%	54.5342%	0.0079%	0.0595%	0.08%	71.0247%	0.0203%	0.0134%	0.0650
T	TJEFF	202608	No	MXXNN	200000	4487.75	462661.5375	103.131046	95.1590%	92.3403%	0.0389%	0.0386%	0.08%	46.3138%	0.1132%	0.1132%	0.0450