

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: PURE

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)
N	Under \$250	ML	1,556.30	\$155.49	\$0.06	100.00%	0.00%	0.0000%	0.3558%	0.3558%	100.00%	0.3558%	-0.3163%	9.145
N	\$250 - \$1K	ML	1,882.35	\$624.54	\$0.36	100.00%	84.05%	0.3801%	-0.0015%	0.7587%	-0.20%	-0.0232%	0.3495%	5.603
N	\$1K - \$5K	ML	2,428.69	\$2,570.17	\$2.11	100.00%	84.29%	0.1974%	0.0249%	0.4198%	5.93%	-0.0012%	-0.0116%	11.224
N	\$5K - \$10K	ML	2,571.27	\$7,366.14	\$3.87	100.00%	95.09%	0.1272%	0.0051%	0.2595%	1.98%	0.0303%	0.0106%	12.278
N	\$10K - \$20K	ML	3,636.26	\$14,584.79	\$7.54	100.00%	95.89%	0.1066%	0.0054%	0.2187%	2.49%	0.0040%	0.0088%	10.523
N	\$20K - \$50K	ML	3,114.49	\$32,102.01	\$12.76	99.68%	96.34%	0.0784%	0.0034%	0.1601%	2.09%	0.0321%	0.0284%	15.724
N	\$50K - \$200K	ML	4,494.47	\$100,906.62	\$27.10	100.00%	95.10%	0.0527%	0.0019%	0.1072%	1.74%	0.0127%	0.0340%	15.963
N	All Under \$200K	ML	3,197.82	\$32,474.35	\$17.48	99.92%	94.86%	0.0628%	0.0025%	0.1282%	1.98%	0.0161%	0.0309%	14.545
N	\$200K & Over	ML	11,604.11	\$621,721.53	\$57.76	99.95%	77.61%	0.0529%	0.0067%	0.1125%	5.98%	-0.0493%	-0.0519%	13.819
Y	\$5K - \$10K	ML	1,041.38	\$9,291.23										
Y	\$10K - \$20K	ML	1,164.37	\$16,829.76	\$15.48	100.00%	100.00%	0.0323%	0.0000%	0.0646%	0.00%	-0.0747%	-0.2824%	3.129
Y	\$20K - \$50K	ML	1,470.63	\$34,486.62	\$23.69	100.00%	97.54%	0.0213%	0.0010%	0.0436%	2.38%	-0.0041%	-0.0111%	14.262
Y	\$50K - \$200K	ML	2,316.49	\$116,589.11	\$58.53	99.77%	98.97%	0.0280%	-0.0005%	0.0556%	-0.87%	-0.0203%	0.0205%	30.819
Y	All Under \$200K	ML	2,065.90	\$92,673.57	\$52.17	99.81%	98.77%	0.0276%	-0.0004%	0.0548%	-0.68%	-0.0195%	0.0163%	27.641
Y	\$200K & Over	ML	11,824.95	\$2,063,551.84	\$143.17	99.94%	97.00%	0.0278%	-0.0009%	0.0547%	-1.73%	0.0026%	-0.0086%	16.821