

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: ALTR

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)
Y	Under \$250	M	1.21	\$132.67	\$109.36	99.97%	98.58%	0.0207%	0.0498%	0.0911%	54.65%	0.0484%	0.0482%	2.312
Y	\$250 - \$1K	M	2.44	\$484.27	\$198.64	99.98%	98.68%	0.0238%	0.0527%	0.1004%	52.52%	0.0523%	0.0517%	2.433
Y	\$1K - \$5K	M	16.24	\$2,213.78	\$136.29	99.97%	98.40%	0.0210%	0.0525%	0.0946%	55.54%	0.0523%	0.0510%	2.532
Y	\$5K - \$10K	M	55.23	\$7,024.31	\$127.19	99.97%	98.78%	0.0218%	0.0542%	0.0979%	55.37%	0.0527%	0.0548%	2.690
Y	\$10K - \$20K	M	107.58	\$14,056.84	\$130.66	99.98%	98.73%	0.0261%	0.0470%	0.0992%	47.40%	0.0456%	0.0464%	2.778
Y	\$20K - \$50K	M	218.18	\$30,958.56	\$141.89	99.66%	97.51%	0.0320%	0.0344%	0.0984%	34.97%	0.0316%	0.0309%	3.099
Y	\$50K - \$200K	M	557.64	\$91,106.34	\$163.37	99.06%	96.36%	0.0341%	0.0212%	0.0894%	23.69%	0.0219%	0.0236%	4.016
Y	All Under \$200K	M	29.03	\$4,269.28	\$147.05	99.57%	97.54%	0.0297%	0.0350%	0.0945%	37.06%	0.0343%	0.0349%	3.253
Y	\$200K & Over	M	1,772.76	\$427,420.41	\$241.11	97.26%	92.10%	0.0291%	0.0155%	0.0737%	21.05%	0.0080%	0.0071%	25.408
Y	Under \$250	ML	1.15	\$102.80	\$89.67	100.00%	98.94%	0.0087%	0.0192%	0.0365%	52.50%	0.0459%	0.1060%	2.479
Y	\$250 - \$1K	ML	1.96	\$490.43	\$250.34	100.00%	96.88%	0.0169%	0.0371%	0.0709%	52.34%	0.1243%	0.1279%	33.771
Y	\$1K - \$5K	ML	7.74	\$2,001.47	\$258.51	100.00%	100.00%	0.0534%	0.0777%	0.1845%	42.13%	0.2746%	0.1891%	17.837
Y	\$5K - \$10K	ML	32.50	\$7,938.85	\$244.30	100.00%	100.00%	0.0000%	0.0254%	0.0255%	99.68%	0.0273%	-0.0316%	4.923
Y	\$10K - \$20K	ML	173.00	\$14,585.12	\$84.32	100.00%	100.00%	0.0143%	0.0353%	0.0638%	55.32%	0.1715%	0.3547%	3.345
Y	\$20K - \$50K	ML	377.30	\$25,040.65	\$66.34	100.00%	100.00%	0.0376%	0.0113%	0.0866%	13.10%	0.0882%	0.0693%	5.635
Y	All Under \$200K	ML	33.15	\$2,770.20	\$83.55	100.00%	99.93%	0.0298%	0.0274%	0.0870%	31.47%	0.1319%	0.1660%	5.793
Y	\$200K & Over	ML	1,650.00	\$266,805.00	\$161.77	100.00%	100.00%	0.0402%	0.0000%	0.0804%	0.00%	0.7047%	3.0353%	4.000
N	Under \$250	M	2.01	\$85.01	\$42.24	99.98%	96.25%	0.0415%	0.1181%	0.2011%	58.74%	0.1171%	0.1168%	2.668
N	\$250 - \$1K	M	12.69	\$519.46	\$40.92	99.84%	96.27%	0.0387%	0.1057%	0.1830%	57.74%	0.1041%	0.1050%	3.139
N	\$1K - \$5K	M	63.46	\$2,395.78	\$37.75	99.92%	96.47%	0.0355%	0.0746%	0.1457%	51.21%	0.0730%	0.0725%	3.460
N	\$5K - \$10K	M	167.46	\$7,010.99	\$41.88	99.94%	97.64%	0.0356%	0.0441%	0.1152%	38.28%	0.0439%	0.0441%	23.603
N	\$10K - \$20K	M	308.15	\$13,885.40	\$45.06	99.45%	96.85%	0.0343%	0.0316%	0.1001%	31.55%	0.0286%	0.0284%	8.810
N	\$20K - \$50K	M	671.82	\$31,116.54	\$46.31	99.01%	94.03%	0.0293%	0.0224%	0.0810%	27.62%	0.0160%	0.0149%	25.455
N	\$50K - \$200K	M	1,653.42	\$92,312.32	\$55.83	97.72%	93.17%	0.0215%	0.0164%	0.0593%	27.63%	0.0106%	0.0131%	108.813
N	All Under \$200K	M	111.89	\$5,473.27	\$48.92	98.70%	94.60%	0.0272%	0.0279%	0.0823%	33.88%	0.0230%	0.0240%	56.093
N	\$200K & Over	M	3,984.97	\$413,537.84	\$103.77	96.94%	92.21%	0.0177%	0.0138%	0.0491%	28.01%	0.0070%	0.0101%	77.158
N	Under \$250	ML	3.08	\$105.33	\$34.22	100.00%	99.29%	0.0369%	0.0243%	0.0982%	24.75%	0.0043%	-0.0091%	8.172
N	\$250 - \$1K	ML	22.88	\$517.05	\$22.58	98.65%	63.60%	0.0312%	0.0507%	0.1131%	44.88%	0.0684%	-0.3625%	57.622
N	\$1K - \$5K	ML	91.47	\$2,696.50	\$29.40	99.63%	96.59%	0.0703%	0.0707%	0.2114%	33.47%	0.0516%	0.1386%	16.483

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N	\$5K - \$10K	ML	235.53	\$6,924.82	\$29.40	100.00%	95.56%	0.0370%	0.0721%	0.1461%	49.35%	0.0312%	0.2442%	13.968
N	\$10K - \$20K	ML	1,335.18	\$14,160.42	\$10.60	45.57%	39.48%	0.0503%	0.0745%	0.1752%	42.55%	-0.0059%	0.1772%	23.225
N	\$20K - \$50K	ML	862.12	\$32,511.48	\$37.72	100.00%	98.55%	0.0356%	0.0291%	0.1003%	29.00%	0.0068%	0.3457%	2,649.869
N	\$50K - \$200K	ML	1,807.73	\$94,473.83	\$52.28	100.00%	99.02%	0.0260%	0.0293%	0.0814%	36.03%	0.0030%	0.3612%	3.127
N	All Under \$200K	ML	514.45	\$16,791.64	\$32.64	82.32%	79.08%	0.0334%	0.0374%	0.1042%	35.88%	0.0063%	0.3214%	726.552
N	\$200K & Over	ML	3,655.82	\$322,809.09	\$88.33	99.19%	99.19%	0.0307%	0.0229%	0.0844%	27.17%	0.0232%	0.4182%	6.822