Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: ALTR
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)
Y	Under $250	M	1.24	$131.59	$105.78	99.98%	98.97%	0.0200%	0.0476%	0.0876%	54.28%	0.0476%	0.0481%	2.222
Y	$250 - $1K	M	2.65	$488.84	$184.79	99.99%	98.84%	0.0206%	0.0508%	0.0921%	55.19%	0.0513%	0.0503%	2.308
Y	$1K - $5K	M	16.54	$2,173.16	$131.39	99.99%	99.09%	0.0196%	0.0497%	0.0889%	55.94%	0.0491%	0.0470%	2.366
Y	$5K - $10K	M	58.11	$7,079.99	$121.84	99.95%	98.98%	0.0214%	0.0514%	0.0942%	54.56%	0.0522%	0.0533%	2.576
Y	$10K - $20K	M	111.47	$14,061.44	$126.14	99.91%	99.14%	0.0243%	0.0421%	0.0907%	46.39%	0.0415%	0.0378%	2.669
Y	$20K - $50K	M	230.29	$30,979.07	$134.51	99.75%	98.20%	0.0304%	0.0279%	0.0887%	31.48%	0.0254%	0.0192%	2.673
Y	$50K - $200K	M	574.18	$91,155.48	$158.75	99.10%	98.03%	0.0321%	0.0154%	0.0797%	19.31%	0.0142%	0.0126%	3.108
Y	All Under $200K	M	26.88	$3,802.92	$141.49	99.60%	98.47%	0.0280%	0.0300%	0.0860%	34.88%	0.0289%	0.0261%	2.765
Y	$200K & Over	M	1,818.59	$433,077.87	$238.13	98.90%	96.11%	0.0246%	0.0126%	0.0619%	20.42%	0.0126%	0.0034%	3.907
Y	Under $250	ML	1.12	$108.29	$97.08	100.00%	95.40%	0.0106%	0.0227%	0.0439%	51.61%	0.0217%	0.0389%	1.839
Y	$250 - $1K	ML	2.20	$491.39	$223.57	100.00%	98.41%	0.0142%	0.0469%	0.0754%	62.20%	0.0038%	0.1022%	2.111
Y	$1K - $5K	ML	45.37	$2,469.97	$54.44	100.00%	82.22%	0.0091%	0.0308%	0.0490%	62.93%	0.0053%	0.0377%	6.887
Y	$5K - $10K	ML	150.56	$7,638.42	$50.72	100.00%	100.00%	0.0380%	0.0303%	0.1063%	28.55%	-0.1199%	0.0386%	6.010
Y	$10K - $20K	ML	334.17	$15,866.77	$47.49	100.00%	89.38%	0.0288%	0.0206%	0.0781%	26.39%	-0.0182%	-0.0340%	2.434
Y	$20K - $50K	ML	638.78	$34,112.79	$53.40	100.00%	91.62%	0.0145%	0.0054%	0.0344%	15.81%	0.0241%	-0.0546%	3.793
Y	$50K - $200K	ML	918.00	$107,732.28	$117.35	100.00%	100.00%	0.0203%	0.0000%	0.0406%	0.00%	0.0222%	-0.0876%	0.141
Y	All Under $200K	ML	86.91	$5,632.72	$64.81	100.00%	93.01%	0.0189%	0.0105%	0.0484%	21.71%	0.0049%	-0.0418%	3.606
Y	$200K & Over	ML	4,067.00	$1,467,576.95	$360.97	100.00%	100.00%	0.0233%	0.0199%	0.0665%	29.98%	-0.0189%	-0.0050%	24.830
N	Under $250	M	2.01	$82.59	$41.02	99.99%	96.49%	0.0394%	0.1184%	0.1973%	60.04%	0.1173%	0.1158%	2.600
N	$250 - $1K	M	12.52	$518.88	$41.43	99.99%	96.82%	0.0353%	0.1041%	0.1746%	59.59%	0.1020%	0.0991%	8.243
N	$1K - $5K	M	61.41	$2,389.03	$38.90	99.98%	96.85%	0.0353%	0.0723%	0.1430%	50.58%	0.0715%	0.0706%	3.315
N	$5K - $10K	M	178.41	$7,025.78	$39.38	99.89%	97.71%	0.0376%	0.0444%	0.1196%	37.09%	0.0415%	0.0376%	4.497
N	$10K - $20K	M	334.55	$13,981.20	$41.79	99.73%	97.47%	0.0355%	0.0318%	0.1028%	30.96%	0.0249%	0.0256%	17.949
N	$20K - $50K	M	780.60	$31,379.54	$40.20	98.42%	93.45%	0.0290%	0.0311%	0.0890%	34.90%	0.0095%	0.0136%	143.556
N	$50K - $200K	M	1,794.63	$92,707.11	$51.66	97.86%	95.17%	0.0187%	0.0215%	0.0590%	36.49%	0.0110%	0.0118%	168.941
N	All Under $200K	M	116.33	$5,247.83	$45.11	98.63%	95.39%	0.0260%	0.0323%	0.0843%	38.30%	0.0210%	0.0220%	112.316
N	$200K & Over	M	4,136.13	$394,938.25	$95.48	98.65%	96.19%	0.0127%	0.0085%	0.0339%	25.18%	0.0039%	0.0063%	111.960
N	Under $250	ML	2.80	$98.46	$35.15	100.00%	88.10%	0.0159%	0.0412%	0.0729%	56.46%	0.0253%	0.0499%	2.764
N	$250 - $1K	ML	15.82	$527.48	$33.34	100.00%	98.42%	0.0201%	0.1048%	0.1451%	72.25%	-0.0233%	-0.0160%	2.462

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N	$1K - $5K	ML	265.04	$2,674.63	$9.94	99.67%	93.38%	0.1949%	0.1578%	0.5475%	28.82%	-0.7248%	-0.7323%	8.076
N	$5K - $10K	ML	437.28	$7,270.58	$16.50	100.00%	96.24%	0.0622%	0.1604%	0.2848%	56.33%	-0.0106%	-0.0078%	611.697
N	$10K - $20K	ML	871.94	$13,744.71	$15.71	91.51%	74.94%	0.0375%	0.1308%	0.2059%	63.53%	-0.3353%	-0.2922%	471,082.144
N	$20K - $50K	ML	1,175.30	$30,589.79	$26.03	100.00%	99.55%	0.0273%	0.0217%	0.0764%	28.40%	0.0474%	0.0498%	370.937
N	$50K - $200K	ML	2,816.31	$96,687.29	$34.33	98.73%	94.34%	0.0181%	0.0137%	0.0500%	27.51%	0.0095%	0.0382%	2,441.046
N	All Under $200K	ML	628.88	$16,171.27	$25.70	97.93%	92.29%	0.0295%	0.0413%	0.1004%	41.16%	-0.0379%	-0.0168%	85,993.758
N	$200K & Over	ML	11,446.29	$422,269.68	$36.89	93.95%	51.34%	0.0047%	0.0303%	0.0397%	76.29%	0.0033%	0.0331%	26,230.879