

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: ETMM

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	1.51	\$146.41	\$97.24	99.96%	99.22%	0.0309%	0.0084%	0.0701%	11.93%	0.0082%	0.0073%	1.450
Y	\$250 - \$1K	M	3.77	\$559.61	\$148.49	99.98%	99.45%	0.0312%	0.0089%	0.0713%	12.50%	0.0082%	0.0074%	1.447
Y	\$1K - \$5K	M	15.70	\$2,490.36	\$158.57	99.97%	99.27%	0.0302%	0.0093%	0.0698%	13.33%	0.0082%	0.0072%	1.504
Y	\$5K - \$10K	M	44.20	\$7,296.85	\$165.10	99.96%	99.21%	0.0285%	0.0096%	0.0666%	14.43%	0.0083%	0.0083%	1.526
Y	\$10K - \$20K	M	84.75	\$14,258.50	\$168.25	99.94%	98.85%	0.0281%	0.0098%	0.0659%	14.85%	0.0081%	0.0083%	1.566
Y	\$20K - \$50K	M	175.09	\$32,052.69	\$183.07	99.90%	98.72%	0.0267%	0.0088%	0.0623%	14.17%	0.0065%	0.0054%	1.610
Y	\$50K - \$200K	M	531.75	\$98,122.59	\$184.53	99.70%	97.46%	0.0307%	0.0088%	0.0702%	12.47%	0.0050%	0.0037%	1.817
Y	All Under \$200K	M	75.08	\$13,439.52	\$179.00	99.81%	98.16%	0.0293%	0.0090%	0.0676%	13.25%	0.0061%	0.0051%	1.698
Y	\$200K & Over	M	2,016.17	\$499,432.19	\$247.72	71.86%	57.69%	0.0053%	0.0479%	0.0584%	81.99%	0.0291%	0.0272%	744.366
Y	Under \$250	ML	1.92	\$139.22	\$72.32	99.98%	98.33%	0.0237%	0.0083%	0.0557%	14.82%	0.0078%	0.0067%	4.176
Y	\$250 - \$1K	ML	5.00	\$568.32	\$113.72	99.98%	98.52%	0.0268%	0.0082%	0.0618%	13.18%	0.0080%	0.0067%	1.772
Y	\$1K - \$5K	ML	21.50	\$2,512.39	\$116.85	99.97%	98.53%	0.0269%	0.0076%	0.0614%	12.44%	0.0076%	0.0074%	2.409
Y	\$5K - \$10K	ML	57.99	\$7,305.94	\$125.99	99.95%	98.14%	0.0266%	0.0076%	0.0608%	12.47%	0.0066%	0.0064%	2.368
Y	\$10K - \$20K	ML	109.54	\$13,743.20	\$125.48	99.96%	98.35%	0.0277%	0.0070%	0.0625%	11.26%	0.0078%	0.0082%	2.067
Y	\$20K - \$50K	ML	225.61	\$31,811.95	\$141.01	99.83%	98.05%	0.0243%	0.0069%	0.0556%	12.41%	0.0064%	0.0070%	3.317
Y	\$50K - \$200K	ML	668.59	\$96,323.83	\$144.15	99.17%	90.71%	0.0238%	0.0082%	0.0558%	14.63%	0.0048%	0.0039%	55.569
Y	All Under \$200K	ML	103.01	\$14,196.06	\$137.85	99.54%	94.48%	0.0247%	0.0077%	0.0571%	13.42%	0.0058%	0.0055%	29.032
Y	\$200K & Over	ML	3,390.23	\$659,284.45	\$198.45	64.31%	25.33%	-0.0076%	0.0679%	0.0527%	128.90%	0.0337%	0.0333%	13,852.599
N	Under \$250	M	9.30	\$92.62	\$9.96	99.29%	89.03%	0.0836%	0.0494%	0.2166%	22.82%	0.0450%	0.0435%	20.570
N	\$250 - \$1K	M	45.86	\$560.72	\$12.23	98.57%	90.49%	0.0709%	0.0399%	0.1817%	21.96%	0.0322%	0.0285%	82.683
N	\$1K - \$5K	M	205.50	\$2,464.26	\$12.00	97.06%	83.79%	0.0678%	0.0402%	0.1758%	22.85%	0.0263%	0.0235%	13.410
N	\$5K - \$10K	M	469.92	\$7,171.35	\$15.27	96.48%	82.77%	0.0591%	0.0353%	0.1534%	23.02%	0.0172%	0.0110%	24.102
N	\$10K - \$20K	M	633.08	\$14,057.29	\$22.23	95.65%	83.32%	0.0518%	0.0326%	0.1363%	23.96%	0.0164%	0.0116%	15.399
N	\$20K - \$50K	M	1,134.56	\$31,360.63	\$27.65	96.38%	85.66%	0.0443%	0.0289%	0.1176%	24.57%	0.0131%	0.0093%	24.985
N	\$50K - \$200K	M	2,872.60	\$93,764.63	\$32.65	95.54%	83.81%	0.0312%	0.0275%	0.0899%	30.65%	0.0103%	0.0066%	54.538
N	All Under \$200K	M	340.99	\$8,269.72	\$24.26	96.19%	84.24%	0.0424%	0.0303%	0.1151%	26.28%	0.0138%	0.0099%	33.792
N	\$200K & Over	M	6,899.89	\$492,998.85	\$71.59	61.48%	23.96%	-0.0132%	0.0883%	0.0618%	142.84%	0.0507%	0.0513%	679.071
N	Under \$250	ML	26.62	\$79.24	\$3.09	99.82%	88.60%	0.1156%	0.0928%	0.3240%	28.63%	0.0838%	0.0765%	33,189.846
N	\$250 - \$1K	ML	129.59	\$564.12	\$4.46	98.91%	85.64%	0.0997%	0.0722%	0.2717%	26.58%	0.0537%	0.0454%	19,037.031

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	\$1K - \$5K	ML	430.02	\$2,436.73	\$5.82	95.99%	73.79%	0.0829%	0.0701%	0.2359%	29.72%	0.0370%	0.0219%	13,657.139
N	\$5K - \$10K	ML	1,006.86	\$7,176.36	\$7.41	93.71%	68.86%	0.0622%	0.0718%	0.1963%	36.60%	0.0283%	0.0220%	19,425.152
N	\$10K - \$20K	ML	1,659.86	\$14,154.93	\$8.82	94.13%	70.99%	0.0509%	0.0782%	0.1800%	43.45%	0.0284%	0.0164%	18,987.976
N	\$20K - \$50K	ML	2,827.57	\$31,541.86	\$11.50	95.33%	66.12%	0.0379%	0.0690%	0.1448%	47.61%	0.0192%	0.0077%	19,656.048
N	\$50K - \$200K	ML	5,332.02	\$92,015.87	\$17.92	94.77%	48.17%	0.0227%	0.0589%	0.1043%	56.48%	0.0216%	0.0152%	29,201.630
N	All Under \$200K	ML	810.34	\$9,075.90	\$11.56	95.02%	63.47%	0.0378%	0.0657%	0.1413%	46.45%	0.0238%	0.0149%	21,790.749
N	\$200K & Over	ML	15,967.92	\$622,995.27	\$41.46	68.79%	9.66%	-0.0189%	0.1071%	0.0694%	154.39%	0.0514%	0.0508%	59,739.041