Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: ETMM
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	1.58	$145.70	$91.98	99.97%	99.13%	0.0290%	0.0075%	0.0655%	11.40%	0.0078%	0.0096%	1.642
Y	$250 - $1K	M	4.04	$555.71	$137.50	99.98%	99.43%	0.0298%	0.0077%	0.0673%	11.40%	0.0072%	0.0072%	1.528
Y	$1K - $5K	M	16.67	$2,452.17	$147.13	99.98%	99.16%	0.0275%	0.0079%	0.0629%	12.61%	0.0071%	0.0069%	1.569
Y	$5K - $10K	M	44.65	$7,221.71	$161.73	99.96%	99.02%	0.0262%	0.0080%	0.0604%	13.29%	0.0068%	0.0064%	1.634
Y	$10K - $20K	M	82.85	$14,273.99	$172.28	99.95%	98.95%	0.0253%	0.0080%	0.0586%	13.62%	0.0067%	0.0061%	1.630
Y	$20K - $50K	M	173.46	$31,987.01	$184.40	99.92%	98.70%	0.0240%	0.0071%	0.0551%	12.95%	0.0050%	0.0050%	1.704
Y	$50K - $200K	M	515.29	$96,433.17	$187.15	99.68%	97.50%	0.0268%	0.0075%	0.0611%	12.30%	0.0039%	0.0029%	1.799
Y	All Under $200K	M	78.84	$14,208.85	$180.22	99.81%	98.16%	0.0260%	0.0075%	0.0595%	12.64%	0.0048%	0.0041%	1.731
Y	$200K & Over	M	2,022.59	$492,290.02	$243.40	69.76%	58.30%	0.0034%	0.0448%	0.0516%	86.83%	0.0259%	0.0295%	124.965
Y	Under $250	ML	2.19	$139.01	$63.59	99.99%	98.40%	0.0213%	0.0090%	0.0516%	17.50%	0.0096%	0.0098%	1.628
Y	$250 - $1K	ML	5.30	$562.82	$106.27	99.98%	98.33%	0.0243%	0.0085%	0.0570%	14.83%	0.0091%	0.0070%	2.047
Y	$1K - $5K	ML	22.59	$2,473.67	$109.51	99.98%	98.31%	0.0236%	0.0082%	0.0553%	14.73%	0.0089%	0.0089%	2.072
Y	$5K - $10K	ML	60.03	$7,189.64	$119.77	99.96%	98.52%	0.0239%	0.0071%	0.0549%	13.00%	0.0081%	0.0078%	1.741
Y	$10K - $20K	ML	111.77	$14,116.18	$126.30	99.95%	98.45%	0.0235%	0.0072%	0.0543%	13.34%	0.0073%	0.0044%	10.687
Y	$20K - $50K	ML	238.05	$31,785.40	$133.55	99.86%	97.80%	0.0218%	0.0062%	0.0498%	12.46%	0.0065%	0.0063%	24.645
Y	$50K - $200K	ML	669.23	$95,855.25	$143.77	99.36%	91.14%	0.0219%	0.0073%	0.0510%	14.34%	0.0074%	0.0061%	189.181
Y	All Under $200K	ML	107.53	$14,510.28	$135.21	99.63%	94.54%	0.0222%	0.0071%	0.0515%	13.75%	0.0073%	0.0062%	104.213
Y	$200K & Over	ML	3,225.01	$623,714.99	$197.89	67.81%	30.81%	-0.0029%	0.0524%	0.0466%	112.32%	0.0351%	0.0426%	11,240.683
N	Under $250	M	10.29	$91.99	$8.95	99.53%	88.91%	0.0781%	0.0472%	0.2034%	23.19%	0.0413%	0.0402%	10.142
N	$250 - $1K	M	49.19	$559.52	$11.38	98.49%	90.14%	0.0655%	0.0371%	0.1680%	22.08%	0.0303%	0.0286%	46.881
N	$1K - $5K	M	220.89	$2,468.17	$11.18	95.87%	82.08%	0.0618%	0.0380%	0.1616%	23.54%	0.0233%	0.0184%	73.847
N	$5K - $10K	M	491.81	$7,202.92	$14.65	95.23%	79.92%	0.0531%	0.0350%	0.1413%	24.81%	0.0179%	0.0144%	49.294
N	$10K - $20K	M	651.77	$14,231.32	$21.84	95.52%	82.22%	0.0465%	0.0314%	0.1244%	25.27%	0.0160%	0.0116%	41.944
N	$20K - $50K	M	1,138.41	$31,659.91	$27.81	95.99%	86.24%	0.0391%	0.0268%	0.1051%	25.52%	0.0110%	0.0089%	42.070
N	$50K - $200K	M	3,054.48	$95,508.06	$31.27	96.22%	86.05%	0.0281%	0.0240%	0.0801%	29.92%	0.0080%	0.0045%	38.729
N	All Under $200K	M	369.45	$8,796.87	$23.82	96.01%	84.46%	0.0375%	0.0275%	0.1026%	26.80%	0.0118%	0.0084%	46.089
N	$200K & Over	M	7,452.51	$518,116.50	$69.56	62.84%	23.10%	-0.0120%	0.0741%	0.0500%	148.21%	0.0400%	0.0405%	533.213
N	Under $250	ML	31.11	$80.33	$2.70	99.86%	83.56%	0.1148%	0.0983%	0.3279%	29.99%	0.0853%	0.0816%	9,710.636
N	$250 - $1K	ML	144.79	$562.17	$4.08	98.34%	80.20%	0.0956%	0.0754%	0.2666%	28.26%	0.0565%	0.0477%	22,856.530

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N	$1K - $5K	ML	457.78	$2,464.17	$5.71	94.67%	69.14%	0.0732%	0.0682%	0.2145%	31.78%	0.0422%	0.0342%	23,519.556
N	$5K - $10K	ML	976.99	$7,159.75	$7.87	92.69%	66.79%	0.0585%	0.0635%	0.1804%	35.18%	0.0355%	0.0301%	22,411.907
N	$10K - $20K	ML	1,584.98	$14,232.32	$9.45	93.46%	70.11%	0.0478%	0.0669%	0.1625%	41.14%	0.0225%	0.0119%	25,487.135
N	$20K - $50K	ML	2,841.28	$31,841.99	$11.64	95.83%	72.22%	0.0335%	0.0675%	0.1344%	50.20%	0.0179%	0.0077%	29,272.244
N	$50K - $200K	ML	5,063.00	$91,789.00	$18.94	95.74%	53.99%	0.0194%	0.0532%	0.0920%	57.78%	0.0146%	0.0081%	24,125.105
N	All Under $200K	ML	835.41	$9,677.57	$12.14	95.10%	65.50%	0.0331%	0.0602%	0.1265%	47.61%	0.0200%	0.0122%	25,190.987
N	$200K & Over	ML	15,578.30	$596,369.27	$41.27	73.13%	9.34%	-0.0141%	0.0859%	0.0578%	148.66%	0.0449%	0.0482%	50,678.976