Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: ETOR
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	0.37	$56.64	$152.38	99.89%	98.75%	0.0137%	0.0288%	0.0562%	51.16%	0.0289%	0.0280%	75.089
Y	$250 - $1K	M	3.09	$544.32	$176.35	99.90%	96.72%	0.0122%	0.0272%	0.0516%	52.70%	0.0338%	0.0339%	32.490
Y	$1K - $5K	M	12.15	$2,285.96	$188.20	99.82%	96.34%	0.0134%	0.0299%	0.0568%	52.63%	0.0328%	0.0336%	3.026
Y	$5K - $10K	M	39.09	$6,700.35	$171.41	99.74%	95.23%	0.0139%	0.0342%	0.0620%	55.08%	0.0357%	0.0366%	15.119
Y	$10K - $20K	M	103.05	$12,764.73	$123.88	99.89%	96.49%	0.0145%	0.0329%	0.0618%	53.24%	0.0507%	0.0704%	2.797
Y	$20K - $50K	M	179.10	$33,636.87	$187.72	98.53%	93.15%	0.0168%	0.0449%	0.0785%	57.20%	0.0592%	0.0503%	3.874
Y	$50K - $200K	M	244.89	$58,280.22	$237.98	100.00%	92.33%	0.0126%	0.0320%	0.0571%	56.02%	0.0029%	0.0440%	2.659
Y	All Under $200K	M	6.73	$1,194.45	$177.58	99.49%	95.02%	0.0144%	0.0354%	0.0642%	55.06%	0.0391%	0.0444%	9.938
N	Under $250	M	3.07	$61.27	$19.98	99.94%	97.29%	0.0340%	0.0709%	0.1389%	51.02%	0.0721%	0.0707%	6.425
N	$250 - $1K	M	27.11	$585.89	$21.61	99.95%	96.36%	0.0236%	0.0526%	0.0997%	52.73%	0.0493%	0.0483%	4.504
N	$1K - $5K	M	106.16	$2,314.48	$21.80	99.70%	94.91%	0.0255%	0.0600%	0.1110%	54.01%	0.0611%	0.0742%	3.616
N	$5K - $10K	M	362.57	$7,412.24	$20.44	98.94%	91.34%	0.0326%	0.0858%	0.1510%	56.84%	0.0783%	0.0654%	18.878
N	$10K - $20K	M	654.69	$13,244.16	$20.23	95.70%	85.65%	0.0274%	0.0745%	0.1292%	57.62%	0.0388%	0.0517%	19.065
N	$20K - $50K	M	1,875.05	$33,650.53	$17.94	92.79%	63.03%	0.0157%	0.0755%	0.1069%	70.59%	0.0368%	0.0027%	31.204
N	$50K - $200K	M	2,178.56	$64,234.34	$29.48	81.81%	36.05%	0.0152%	0.0909%	0.1214%	74.88%	0.0743%	0.1022%	1,393.171
N	All Under $200K	M	64.15	$1,409.59	$21.97	94.35%	76.11%	0.0229%	0.0758%	0.1216%	62.36%	0.0596%	0.0639%	272.533
N	$200K & Over	M	2,092.00	$201,041.20	$96.10	100.00%	100.00%	0.0036%	0.0031%	0.0104%	30.00%	0.0031%	0.0031%	2.000