Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: FTSR
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	1.08	$106.58	$98.80	99.61%	98.92%	0.0392%	-0.0067%	0.0718%	-9.38%	-0.0165%	-0.0189%	4,637.007
Y	$250 - $1K	M	4.59	$587.10	$127.94	99.42%	98.67%	0.0433%	-0.0070%	0.0796%	-8.81%	-0.0061%	0.0001%	5,438.098
Y	$1K - $5K	M	19.68	$2,298.96	$116.73	99.17%	98.59%	0.0414%	-0.0072%	0.0755%	-9.57%	-0.0060%	-0.0094%	282.161
Y	$5K - $10K	M	50.94	$6,963.73	$136.73	98.53%	97.00%	0.0359%	-0.0008%	0.0710%	-1.19%	0.0007%	-0.0001%	402.457
Y	$10K - $20K	M	119.94	$13,992.04	$116.47	99.37%	98.72%	0.0394%	-0.0095%	0.0692%	-13.76%	-0.0061%	-0.0087%	165.060
Y	$20K - $50K	M	188.07	$31,314.06	$166.50	98.39%	97.46%	0.0389%	-0.0067%	0.0711%	-9.41%	-0.0037%	0.0127%	178.394
Y	$50K - $200K	M	543.93	$88,440.92	$162.60	98.55%	97.86%	0.0295%	-0.0044%	0.0546%	-8.13%	0.0017%	-0.0081%	1,825.849
Y	All Under $200K	M	55.29	$8,244.96	$149.09	98.72%	97.93%	0.0344%	-0.0055%	0.0633%	-8.71%	-0.0013%	-0.0030%	1,098.619
Y	$200K & Over	M	1,545.17	$404,031.51	$262.59	80.77%	72.96%	0.0324%	-0.0071%	0.0576%	-12.40%	0.0221%	0.0553%	13,777.165
Y	$250 - $1K	ML	7.44	$688.12	$92.42	100.00%	100.00%	0.0196%	0.0003%	0.0396%	0.75%	-0.0170%	0.0634%	146.748
Y	$1K - $5K	ML	73.77	$2,278.07	$30.88	100.00%	94.79%	0.0267%	0.0018%	0.0553%	3.29%	-0.0004%	0.0013%	182.893
Y	$5K - $10K	ML	215.50	$6,839.58	$31.74	100.00%	95.36%	0.0260%	-0.0015%	0.0504%	-3.05%	-0.0140%	-0.0359%	134.214
Y	$10K - $20K	ML	98.31	$13,805.14	$140.43	100.00%	92.18%	0.0192%	0.0049%	0.0433%	11.43%	-0.0629%	-0.0623%	11,446.402
Y	$20K - $50K	ML	263.00	$34,366.76	$130.69	100.00%	100.00%	0.0136%	0.0044%	0.0317%	14.03%	0.0470%	0.0576%	141.838
Y	$50K - $200K	ML	1,454.71	$127,019.94	$87.32	100.00%	97.31%	0.0102%	0.0005%	0.0210%	2.54%	-0.0182%	-0.0574%	204.294
Y	All Under $200K	ML	388.58	$33,103.11	$85.19	100.00%	97.01%	0.0119%	0.0012%	0.0250%	4.75%	-0.0141%	-0.0442%	639.618
Y	$200K & Over	ML	1,200.00	$296,734.00	$256.70	46.00%	44.44%	0.0126%	0.0051%	0.0303%	16.94%	-0.0858%	0.0147%	62,219.500
N	Under $250	M	2.78	$113.85	$41.02	99.63%	98.00%	0.0454%	-0.0031%	0.0876%	-3.58%	-0.0021%	-0.0135%	378.801
N	$250 - $1K	M	15.79	$573.70	$36.32	99.24%	97.58%	0.0371%	0.0016%	0.0758%	2.17%	-0.0003%	-0.0031%	4,694.184
N	$1K - $5K	M	63.39	$2,446.61	$38.59	96.50%	93.87%	0.0395%	-0.0021%	0.0769%	-2.77%	-0.0020%	-0.0066%	1,186.581
N	$5K - $10K	M	196.90	$7,102.58	$36.14	99.24%	95.83%	0.0371%	-0.0014%	0.0728%	-1.87%	-0.0060%	-0.0015%	553.210
N	$10K - $20K	M	421.35	$14,105.62	$33.48	95.83%	90.28%	0.0352%	0.0097%	0.0800%	12.11%	0.0072%	0.0119%	5,085.702
N	$20K - $50K	M	759.21	$31,147.32	$41.02	98.08%	87.03%	0.0337%	0.0016%	0.0689%	2.26%	-0.0003%	-0.0013%	2,106.933
N	$50K - $200K	M	2,023.05	$86,238.27	$42.63	92.09%	76.74%	0.0300%	0.0189%	0.0790%	23.98%	0.0072%	0.0056%	49,111.235
N	All Under $200K	M	182.50	$7,153.31	$39.20	95.73%	86.38%	0.0337%	0.0082%	0.0757%	10.84%	0.0026%	0.0025%	17,639.941
N	$200K & Over	M	27,934.48	$1,357,222.23	$48.58	61.44%	32.12%	-0.0050%	0.0400%	0.0299%	133.59%	0.0219%	0.0136%	12,564.201
N	$250 - $1K	ML	53.47	$736.71	$14.58	100.00%	100.00%	0.0760%	-0.0277%	0.1244%	-22.25%	-0.0129%	0.0306%	167.027
N	$1K - $5K	ML	201.02	$2,640.12	$13.07	99.96%	87.15%	0.0524%	0.0019%	0.1067%	1.74%	0.0190%	0.0193%	142.586
N	$5K - $10K	ML	496.52	$7,014.42	$14.13	100.00%	95.86%	0.0596%	-0.0028%	0.1164%	-2.44%	0.0623%	0.1303%	166.739

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N	$10K - $20K	ML	1,214.36	$14,443.84	$11.89	48.86%	31.54%	0.1011%	-0.0034%	0.1988%	-1.70%	0.0510%	-0.6572%	2,244.207
N	$20K - $50K	ML	2,711.33	$28,770.09	$10.60	92.01%	64.98%	0.1180%	-0.0178%	0.2182%	-8.14%	-0.1033%	-0.0473%	2,604.624
N	$50K - $200K	ML	5,363.50	$86,229.94	$16.07	79.64%	45.38%	0.0738%	0.3212%	0.4689%	68.50%	0.1028%	0.0829%	1,986.623
N	All Under $200K	ML	1,212.73	$16,963.17	$13.98	82.40%	55.43%	0.0821%	0.1856%	0.3498%	53.06%	0.0520%	-0.0049%	1,903.890