

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: FUTM

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	1.58	\$146.40	\$92.42	98.51%	95.33%	0.0212%	0.0343%	0.0767%	44.72%	0.0318%	0.0148%	59.358
Y	\$250 - \$1K	M	3.36	\$589.30	\$175.56	98.33%	95.48%	0.0205%	0.0319%	0.0729%	43.82%	0.0295%	0.0294%	60.795
Y	\$1K - \$5K	M	14.36	\$2,535.04	\$176.59	97.63%	93.98%	0.0183%	0.0301%	0.0666%	45.10%	0.0308%	0.0288%	59.365
Y	\$5K - \$10K	M	36.08	\$7,431.29	\$205.93	97.21%	92.08%	0.0188%	0.0331%	0.0706%	46.84%	0.0298%	0.0262%	55.089
Y	\$10K - \$20K	M	93.03	\$15,285.25	\$164.27	96.04%	85.53%	0.0141%	0.0279%	0.0560%	49.78%	0.0238%	0.0266%	56.506
Y	\$20K - \$50K	M	140.39	\$30,979.27	\$220.54	95.33%	85.95%	0.0143%	0.0327%	0.0613%	53.32%	0.0329%	0.0300%	60.212
Y	\$50K - \$200K	M	408.44	\$89,741.62	\$219.69	90.21%	72.97%	0.0117%	0.0434%	0.0667%	65.00%	0.0327%	0.0400%	60.673
Y	All Under \$200K	M	40.56	\$8,093.45	\$199.50	94.65%	84.16%	0.0145%	0.0347%	0.0636%	54.53%	0.0306%	0.0318%	58.945
Y	\$200K & Over	M	2,387.55	\$642,419.40	\$269.00	61.75%	43.72%	-0.0038%	0.0711%	0.0635%	111.94%	0.0346%	0.0435%	77.663
Y	Under \$250	ML	1.85	\$137.99	\$74.75	98.67%	95.02%	0.0114%	0.0197%	0.0426%	46.36%	0.0208%	0.0172%	67.671
Y	\$250 - \$1K	ML	4.26	\$583.05	\$136.85	98.33%	94.77%	0.0134%	0.0209%	0.0478%	43.82%	0.0229%	0.0267%	91.734
Y	\$1K - \$5K	ML	16.38	\$2,498.43	\$152.44	98.05%	93.60%	0.0142%	0.0232%	0.0515%	44.93%	0.0218%	0.0236%	86.943
Y	\$5K - \$10K	ML	45.33	\$7,293.43	\$160.86	97.86%	90.26%	0.0141%	0.0238%	0.0519%	45.76%	0.0192%	0.0184%	67.979
Y	\$10K - \$20K	ML	87.81	\$14,698.29	\$167.43	97.16%	84.45%	0.0121%	0.0230%	0.0472%	48.65%	0.0178%	0.0174%	108.121
Y	\$20K - \$50K	ML	187.12	\$30,938.91	\$165.40	97.01%	79.47%	0.0109%	0.0243%	0.0460%	52.78%	0.0258%	0.0190%	112.566
Y	\$50K - \$200K	ML	549.38	\$89,918.79	\$164.30	93.14%	65.98%	0.0094%	0.0324%	0.0511%	63.32%	0.0230%	0.0124%	187.398
Y	All Under \$200K	ML	52.66	\$8,549.14	\$162.57	95.80%	78.01%	0.0112%	0.0269%	0.0492%	54.67%	0.0225%	0.0168%	132.512
Y	\$200K & Over	ML	2,575.20	\$745,110.94	\$291.69	67.46%	46.27%	-0.0045%	0.0750%	0.0661%	113.48%	0.0378%	0.0051%	677.578
N	Under \$250	M	17.57	\$86.20	\$4.90	98.27%	50.15%	0.0592%	0.1991%	0.3174%	62.72%	0.1796%	0.1733%	60.199
N	\$250 - \$1K	M	73.77	\$545.19	\$7.39	96.71%	45.52%	0.0446%	0.1565%	0.2458%	63.67%	0.1387%	0.1414%	61.706
N	\$1K - \$5K	M	226.42	\$2,368.71	\$10.47	92.74%	43.89%	0.0336%	0.1397%	0.2068%	67.54%	0.0908%	0.0795%	96.012
N	\$5K - \$10K	M	299.72	\$7,091.62	\$23.65	90.12%	59.77%	0.0215%	0.0913%	0.1343%	67.99%	0.0630%	0.0724%	67.773
N	\$10K - \$20K	M	554.56	\$13,913.85	\$25.11	94.04%	60.09%	0.0178%	0.0948%	0.1304%	72.74%	0.0715%	0.0519%	61.211
N	\$20K - \$50K	M	1,089.08	\$30,273.78	\$27.83	93.65%	55.52%	0.0114%	0.0875%	0.1104%	79.28%	0.0578%	0.0600%	78.202
N	\$50K - \$200K	M	1,066.03	\$97,406.07	\$91.09	86.75%	51.95%	0.0002%	0.0445%	0.0449%	99.04%	0.0319%	0.0437%	543.767
N	All Under \$200K	M	192.84	\$4,993.03	\$25.88	92.77%	51.89%	0.0130%	0.0820%	0.1081%	75.91%	0.0576%	0.0594%	124.808
N	\$200K & Over	M	9,383.40	\$377,784.12	\$40.26	59.36%	28.52%	-0.0154%	0.1467%	0.1159%	126.61%	0.1542%	-0.0530%	76.811
N	Under \$250	ML	24.39	\$83.62	\$3.47	99.13%	52.81%	0.0541%	0.1669%	0.2750%	60.68%	0.1600%	0.1542%	800.989
N	\$250 - \$1K	ML	110.64	\$553.14	\$5.05	98.24%	51.89%	0.0393%	0.1245%	0.2030%	61.31%	0.1025%	0.0983%	2,640.176

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N	\$1K - \$5K	ML	287.64	\$2,340.32	\$8.31	97.27%	59.37%	0.0279%	0.1105%	0.1663%	66.44%	0.1045%	0.1030%	4,919.706
N	\$5K - \$10K	ML	624.79	\$7,087.20	\$11.73	96.77%	58.70%	0.0179%	0.0962%	0.1321%	72.86%	0.0846%	0.0816%	2,187.865
N	\$10K - \$20K	ML	1,369.77	\$14,013.61	\$10.65	97.10%	50.79%	0.0133%	0.1084%	0.1350%	80.30%	0.0652%	0.0616%	5,610.693
N	\$20K - \$50K	ML	4,622.20	\$33,391.26	\$7.33	98.85%	39.99%	0.0066%	0.1492%	0.1625%	91.85%	0.0423%	0.0207%	1,218.048
N	\$50K - \$200K	ML	8,415.78	\$98,023.17	\$11.72	99.27%	34.06%	0.0027%	0.0929%	0.0984%	94.48%	0.0158%	0.0029%	2,329.135
N	All Under \$200K	ML	822.72	\$8,027.77	\$9.88	98.68%	40.88%	0.0077%	0.1078%	0.1231%	87.53%	0.0370%	0.0245%	2,458.060
N	\$200K & Over	ML	21,011.04	\$444,765.07	\$21.93	92.56%	30.47%	-0.0033%	0.0780%	0.0714%	109.27%	0.0611%	0.0944%	2,638.857