Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: FUTM
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	1.59	$150.34	$94.71	98.47%	96.22%	0.0165%	0.0246%	0.0575%	42.81%	0.0245%	0.0166%	58.308
Y	$250 - $1K	M	3.55	$583.61	$164.57	98.61%	95.72%	0.0183%	0.0279%	0.0645%	43.20%	0.0235%	0.0232%	59.228
Y	$1K - $5K	M	16.99	$2,430.58	$143.08	98.40%	94.48%	0.0152%	0.0249%	0.0552%	45.09%	0.0243%	0.0267%	57.448
Y	$5K - $10K	M	32.24	$7,060.68	$219.10	98.19%	92.92%	0.0166%	0.0282%	0.0614%	45.93%	0.0260%	0.0283%	57.406
Y	$10K - $20K	M	74.67	$13,980.48	$187.18	96.95%	88.68%	0.0112%	0.0205%	0.0429%	47.70%	0.0165%	0.0130%	57.948
Y	$20K - $50K	M	124.43	$32,100.34	$257.97	96.72%	86.79%	0.0130%	0.0280%	0.0541%	51.87%	0.0169%	0.0248%	59.163
Y	$50K - $200K	M	297.18	$82,466.84	$277.51	93.50%	80.36%	0.0099%	0.0296%	0.0494%	59.88%	0.0263%	0.0247%	67.465
Y	All Under $200K	M	38.78	$8,649.39	$223.06	96.30%	87.38%	0.0122%	0.0268%	0.0512%	52.39%	0.0218%	0.0230%	60.816
Y	$200K & Over	M	1,502.18	$489,612.97	$325.96	77.96%	60.32%	0.0017%	0.0447%	0.0482%	92.75%	0.0355%	0.0235%	68.754
Y	Under $250	ML	2.17	$147.07	$67.82	99.30%	96.63%	0.0101%	0.0163%	0.0366%	44.67%	0.0220%	0.0325%	64.952
Y	$250 - $1K	ML	4.44	$557.29	$125.64	98.85%	95.76%	0.0119%	0.0196%	0.0434%	45.17%	0.0234%	0.0241%	66.539
Y	$1K - $5K	ML	17.67	$2,414.87	$136.70	98.74%	94.93%	0.0120%	0.0195%	0.0435%	44.73%	0.0205%	0.0238%	67.423
Y	$5K - $10K	ML	41.28	$7,247.91	$175.86	98.48%	93.25%	0.0112%	0.0190%	0.0414%	45.93%	0.0179%	0.0239%	84.187
Y	$10K - $20K	ML	79.51	$14,417.59	$181.45	98.06%	89.46%	0.0103%	0.0192%	0.0399%	48.19%	0.0197%	0.0255%	59.315
Y	$20K - $50K	ML	181.44	$31,032.66	$171.26	98.00%	83.91%	0.0097%	0.0208%	0.0402%	51.70%	0.0207%	0.0133%	88.475
Y	$50K - $200K	ML	577.06	$91,848.80	$159.09	93.22%	70.42%	0.0061%	0.0272%	0.0393%	69.06%	0.0222%	0.0263%	119.106
Y	All Under $200K	ML	46.87	$7,612.03	$162.46	96.38%	82.36%	0.0089%	0.0225%	0.0404%	55.76%	0.0208%	0.0226%	91.968
Y	$200K & Over	ML	2,420.53	$733,850.39	$303.72	80.28%	46.56%	0.0000%	0.0434%	0.0434%	99.89%	0.0163%	0.0153%	343.415
N	Under $250	M	31.67	$83.28	$2.63	97.92%	47.67%	0.0650%	0.2857%	0.4157%	68.73%	0.2557%	0.2171%	188.509
N	$250 - $1K	M	71.88	$574.55	$7.99	95.40%	54.64%	0.0372%	0.1131%	0.1874%	60.35%	0.1061%	0.1243%	200.928
N	$1K - $5K	M	169.95	$2,332.78	$13.73	94.22%	60.61%	0.0291%	0.0919%	0.1501%	61.26%	0.0833%	0.0869%	88.521
N	$5K - $10K	M	430.70	$7,136.44	$16.58	87.92%	53.63%	0.0187%	0.0776%	0.1150%	67.51%	0.0616%	0.0678%	173.528
N	$10K - $20K	M	459.56	$13,892.41	$30.23	94.47%	66.71%	0.0174%	0.0700%	0.1049%	66.76%	0.0497%	0.0591%	68.482
N	$20K - $50K	M	840.72	$31,054.53	$36.96	92.93%	59.33%	0.0139%	0.0685%	0.0963%	71.12%	0.0604%	0.0647%	74.769
N	$50K - $200K	M	1,375.59	$78,545.25	$57.34	89.86%	52.69%	0.0030%	0.0463%	0.0524%	88.37%	0.0401%	0.0409%	64.838
N	All Under $200K	M	180.18	$4,473.87	$24.85	92.56%	57.36%	0.0144%	0.0682%	0.0971%	70.27%	0.0578%	0.0621%	113.528
N	$200K & Over	M	8,851.01	$378,679.81	$42.79	77.21%	39.13%	-0.0060%	0.1020%	0.0899%	113.41%	0.0839%	0.0854%	70.117
N	Under $250	ML	26.00	$78.22	$3.06	99.27%	57.89%	0.0524%	0.1412%	0.2460%	57.40%	0.1288%	0.1290%	2,939.480
N	$250 - $1K	ML	127.88	$558.63	$4.70	97.53%	53.77%	0.0354%	0.1051%	0.1758%	59.75%	0.0920%	0.0991%	2,798.234

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N	$1K - $5K	ML	326.16	$2,362.68	$7.64	97.25%	60.40%	0.0246%	0.0998%	0.1490%	67.02%	0.0826%	0.0786%	1,100.114
N	$5K - $10K	ML	671.79	$7,113.30	$10.97	94.07%	59.12%	0.0145%	0.0890%	0.1180%	75.45%	0.0735%	0.0650%	1,112.478
N	$10K - $20K	ML	1,004.27	$13,996.17	$14.32	98.48%	62.39%	0.0113%	0.0814%	0.1040%	78.26%	0.0634%	0.0697%	12,533.193
N	$20K - $50K	ML	2,824.95	$31,809.00	$11.52	98.77%	32.58%	0.0064%	0.0972%	0.1100%	88.35%	0.0448%	0.0330%	2,518.734
N	$50K - $200K	ML	8,068.53	$110,870.17	$13.78	99.52%	19.64%	0.0019%	0.0734%	0.0772%	95.02%	0.0122%	-0.0000%	971.659
N	All Under $200K	ML	785.21	$9,577.31	$12.34	98.77%	31.34%	0.0056%	0.0797%	0.0909%	87.70%	0.0280%	0.0179%	1,910.284
N	$200K & Over	ML	18,977.31	$300,048.79	$15.82	98.32%	15.40%	-0.0009%	0.0702%	0.0684%	102.64%	0.0137%	0.0020%	480.550