

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: FUTC

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	0.41	\$61.21	\$150.59	97.62%	67.78%	0.0096%	0.0487%	0.0680%	71.66%	0.0481%	0.0425%	60.351
Y	\$250 - \$1K	M	2.73	\$572.84	\$208.98	97.52%	93.62%	0.0217%	0.0363%	0.0798%	45.51%	0.0378%	0.0341%	65.764
Y	\$1K - \$5K	M	11.72	\$2,455.30	\$208.84	97.30%	94.30%	0.0242%	0.0388%	0.0872%	44.42%	0.0356%	0.0278%	65.642
Y	\$5K - \$10K	M	31.93	\$7,347.57	\$229.95	96.74%	92.96%	0.0224%	0.0387%	0.0835%	46.39%	0.0362%	0.0307%	64.436
Y	\$10K - \$20K	M	66.99	\$14,564.16	\$217.39	96.50%	89.38%	0.0188%	0.0354%	0.0731%	48.48%	0.0330%	0.0319%	61.515
Y	\$20K - \$50K	M	125.54	\$31,510.15	\$250.96	95.16%	86.29%	0.0171%	0.0358%	0.0699%	51.14%	0.0329%	0.0298%	64.972
Y	\$50K - \$200K	M	343.36	\$91,292.19	\$265.78	90.88%	75.14%	0.0134%	0.0425%	0.0693%	61.25%	0.0427%	0.0435%	65.937
Y	All Under \$200K	M	25.68	\$6,239.57	\$242.84	94.30%	84.35%	0.0171%	0.0389%	0.0731%	53.23%	0.0374%	0.0355%	64.729
Y	\$200K & Over	M	2,536.75	\$705,802.13	\$278.22	59.23%	39.71%	-0.0041%	0.0881%	0.0800%	110.20%	0.0412%	0.0298%	107.049
Y	Under \$250	ML	0.82	\$96.84	\$118.73	97.14%	82.77%	0.0079%	0.0378%	0.0535%	70.61%	0.0393%	0.0340%	84.560
Y	\$250 - \$1K	ML	3.74	\$593.13	\$158.37	97.83%	93.93%	0.0151%	0.0251%	0.0553%	45.36%	0.0279%	0.0249%	231.074
Y	\$1K - \$5K	ML	14.21	\$2,505.14	\$176.14	97.55%	93.40%	0.0170%	0.0249%	0.0589%	42.38%	0.0255%	0.0242%	110.461
Y	\$5K - \$10K	ML	39.96	\$7,315.93	\$183.07	97.25%	91.59%	0.0168%	0.0262%	0.0598%	43.73%	0.0282%	0.0243%	69.046
Y	\$10K - \$20K	ML	71.92	\$14,299.82	\$198.77	96.87%	88.48%	0.0160%	0.0273%	0.0593%	46.09%	0.0265%	0.0194%	83.226
Y	\$20K - \$50K	ML	145.28	\$31,542.14	\$217.11	96.08%	84.35%	0.0142%	0.0273%	0.0557%	49.05%	0.0290%	0.0318%	109.101
Y	\$50K - \$200K	ML	436.90	\$94,903.09	\$217.96	93.67%	75.35%	0.0118%	0.0344%	0.0581%	59.31%	0.0336%	0.0286%	173.539
Y	All Under \$200K	ML	51.73	\$10,709.25	\$207.29	95.40%	82.59%	0.0138%	0.0303%	0.0578%	52.39%	0.0304%	0.0275%	131.628
Y	\$200K & Over	ML	2,762.99	\$672,309.34	\$245.18	69.18%	43.45%	-0.0014%	0.0712%	0.0684%	104.10%	0.0338%	0.0359%	809.120
N	Under \$250	M	5.13	\$71.17	\$13.69	97.81%	57.40%	0.0329%	0.0974%	0.1631%	59.69%	0.0935%	0.0892%	65.466
N	\$250 - \$1K	M	38.42	\$538.15	\$13.72	96.76%	56.54%	0.0474%	0.1344%	0.2293%	58.62%	0.1259%	0.1249%	70.422
N	\$1K - \$5K	M	133.44	\$2,351.98	\$17.53	94.42%	60.97%	0.0395%	0.1147%	0.1937%	59.22%	0.0927%	0.0908%	84.483
N	\$5K - \$10K	M	272.23	\$7,071.51	\$25.96	93.10%	67.00%	0.0300%	0.1021%	0.1621%	62.98%	0.0810%	0.0762%	73.549
N	\$10K - \$20K	M	418.97	\$13,684.42	\$32.68	93.27%	65.51%	0.0229%	0.0915%	0.1373%	66.68%	0.0737%	0.0665%	71.648
N	\$20K - \$50K	M	931.69	\$30,658.07	\$32.96	90.42%	60.33%	0.0152%	0.0977%	0.1281%	76.28%	0.0783%	0.0775%	131.318
N	\$50K - \$200K	M	2,198.80	\$89,987.32	\$40.92	82.33%	50.32%	0.0019%	0.1056%	0.1095%	96.45%	0.0717%	0.0688%	169.501
N	All Under \$200K	M	139.70	\$4,204.19	\$30.07	90.16%	59.03%	0.0165%	0.1028%	0.1358%	75.64%	0.0782%	0.0752%	113.456
N	\$200K & Over	M	12,328.75	\$649,305.03	\$52.98	54.96%	28.69%	-0.0480%	0.2218%	0.1259%	176.23%	0.0830%	0.0248%	570.164
N	Under \$250	ML	20.05	\$93.84	\$4.70	99.05%	57.21%	0.0461%	0.1331%	0.2253%	59.09%	0.1294%	0.1233%	768.348
N	\$250 - \$1K	ML	77.77	\$575.36	\$7.45	98.27%	63.49%	0.0389%	0.1141%	0.1920%	59.44%	0.1044%	0.1001%	3,272.608

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N	\$1K - \$5K	ML	211.21	\$2,394.60	\$11.52	97.80%	72.87%	0.0286%	0.0925%	0.1496%	61.80%	0.0815%	0.0745%	2,558.031
N	\$5K - \$10K	ML	492.24	\$7,084.19	\$14.64	96.63%	71.94%	0.0206%	0.0897%	0.1308%	68.55%	0.0800%	0.0753%	7,718.046
N	\$10K - \$20K	ML	841.45	\$13,961.57	\$17.03	96.88%	69.05%	0.0157%	0.0887%	0.1201%	73.86%	0.0767%	0.0736%	11,287.636
N	\$20K - \$50K	ML	2,142.70	\$31,400.74	\$14.99	96.70%	57.36%	0.0111%	0.0999%	0.1222%	81.76%	0.0708%	0.0669%	4,367.157
N	\$50K - \$200K	ML	5,218.78	\$93,856.56	\$18.43	95.28%	45.70%	0.0047%	0.0996%	0.1091%	91.35%	0.0586%	0.0448%	5,614.310
N	All Under \$200K	ML	489.01	\$7,487.69	\$15.63	96.42%	58.30%	0.0122%	0.0969%	0.1213%	79.93%	0.0690%	0.0605%	5,687.840
N	\$200K & Over	ML	22,968.92	\$639,680.67	\$28.75	76.72%	32.39%	-0.0151%	0.1324%	0.1021%	129.67%	0.0481%	0.0529%	11,610.271