Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: FUTC
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	0.38	$59.61	$157.91	97.91%	65.03%	0.0072%	0.0387%	0.0530%	72.98%	0.0390%	0.0399%	58.249
Y	$250 - $1K	M	2.73	$558.76	$204.35	97.82%	93.87%	0.0182%	0.0316%	0.0681%	46.46%	0.0323%	0.0339%	64.173
Y	$1K - $5K	M	12.91	$2,368.67	$182.92	97.67%	94.50%	0.0191%	0.0310%	0.0693%	44.73%	0.0308%	0.0289%	65.560
Y	$5K - $10K	M	31.87	$7,146.94	$224.22	97.32%	92.94%	0.0192%	0.0323%	0.0707%	45.72%	0.0309%	0.0311%	69.349
Y	$10K - $20K	M	64.35	$14,092.91	$218.98	96.80%	89.95%	0.0148%	0.0270%	0.0566%	47.73%	0.0219%	0.0197%	60.975
Y	$20K - $50K	M	120.10	$31,202.02	$259.80	96.01%	88.19%	0.0137%	0.0283%	0.0557%	50.77%	0.0212%	0.0256%	62.799
Y	$50K - $200K	M	309.53	$87,704.43	$283.35	92.57%	80.55%	0.0109%	0.0330%	0.0547%	60.27%	0.0296%	0.0290%	66.941
Y	All Under $200K	M	23.70	$5,820.25	$245.55	95.40%	87.18%	0.0138%	0.0305%	0.0582%	52.48%	0.0264%	0.0269%	64.769
Y	$200K & Over	M	2,540.76	$707,205.00	$278.36	59.16%	41.03%	-0.0052%	0.0631%	0.0528%	119.53%	0.0238%	0.0470%	99.104
Y	Under $250	ML	0.87	$99.67	$115.43	97.95%	83.98%	0.0072%	0.0299%	0.0444%	67.36%	0.0354%	0.0366%	72.881
Y	$250 - $1K	ML	3.76	$569.86	$151.27	98.30%	95.07%	0.0128%	0.0218%	0.0475%	45.87%	0.0247%	0.0245%	95.615
Y	$1K - $5K	ML	14.41	$2,427.32	$168.30	98.03%	94.02%	0.0135%	0.0202%	0.0471%	42.82%	0.0209%	0.0224%	121.863
Y	$5K - $10K	ML	38.61	$7,147.37	$185.15	97.84%	92.51%	0.0134%	0.0211%	0.0479%	44.11%	0.0210%	0.0204%	73.350
Y	$10K - $20K	ML	73.83	$14,102.84	$191.06	97.41%	88.98%	0.0123%	0.0212%	0.0457%	46.39%	0.0200%	0.0212%	63.588
Y	$20K - $50K	ML	160.98	$31,429.29	$195.40	96.67%	84.03%	0.0105%	0.0210%	0.0420%	49.94%	0.0198%	0.0193%	145.298
Y	$50K - $200K	ML	477.94	$93,454.99	$195.83	93.97%	75.91%	0.0079%	0.0258%	0.0416%	61.96%	0.0252%	0.0247%	207.228
Y	All Under $200K	ML	57.31	$10,960.29	$191.42	95.73%	82.47%	0.0099%	0.0233%	0.0431%	53.91%	0.0226%	0.0225%	155.375
Y	$200K & Over	ML	3,010.57	$737,090.56	$248.59	73.74%	43.22%	-0.0001%	0.0445%	0.0444%	100.23%	0.0224%	0.0277%	1,084.159
N	Under $250	M	6.31	$67.58	$10.54	98.07%	53.15%	0.0256%	0.0932%	0.1445%	64.53%	0.0898%	0.0836%	147.503
N	$250 - $1K	M	39.73	$546.93	$13.43	95.88%	59.19%	0.0319%	0.0843%	0.1482%	56.89%	0.0782%	0.0824%	174.590
N	$1K - $5K	M	121.04	$2,322.61	$19.05	95.11%	67.92%	0.0318%	0.0878%	0.1514%	57.96%	0.0797%	0.0816%	78.734
N	$5K - $10K	M	301.69	$7,119.39	$23.58	92.19%	64.26%	0.0256%	0.0823%	0.1334%	61.67%	0.0655%	0.0699%	115.092
N	$10K - $20K	M	385.93	$13,849.13	$35.88	94.50%	69.68%	0.0198%	0.0747%	0.1143%	65.36%	0.0593%	0.0619%	70.023
N	$20K - $50K	M	880.09	$30,793.47	$34.99	91.09%	62.29%	0.0146%	0.0804%	0.1096%	73.40%	0.0688%	0.0733%	83.798
N	$50K - $200K	M	2,076.34	$86,820.80	$41.85	82.12%	50.13%	0.0017%	0.0870%	0.0904%	96.25%	0.0591%	0.0518%	76.956
N	All Under $200K	M	117.20	$3,548.01	$30.23	90.71%	61.14%	0.0148%	0.0831%	0.1126%	73.75%	0.0654%	0.0651%	91.130
N	$200K & Over	M	13,807.61	$729,279.71	$53.00	49.03%	26.23%	-0.0291%	0.1543%	0.0960%	160.66%	0.0333%	0.0425%	424.510
N	Under $250	ML	21.17	$87.58	$4.16	99.03%	59.46%	0.0435%	0.1211%	0.2082%	58.18%	0.1193%	0.1215%	1,640.530
N	$250 - $1K	ML	88.49	$577.13	$6.68	98.10%	63.18%	0.0362%	0.1046%	0.1769%	59.10%	0.0952%	0.0919%	3,134.735

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N	$1K - $5K	ML	233.20	$2,400.99	$10.48	97.57%	71.60%	0.0245%	0.0857%	0.1347%	63.65%	0.0751%	0.0733%	2,510.173
N	$5K - $10K	ML	531.61	$7,127.09	$13.68	96.31%	70.54%	0.0163%	0.0799%	0.1126%	70.97%	0.0661%	0.0617%	2,023.608
N	$10K - $20K	ML	818.08	$14,024.69	$17.46	97.53%	72.77%	0.0122%	0.0735%	0.0979%	75.05%	0.0611%	0.0611%	9,800.649
N	$20K - $50K	ML	1,701.47	$31,041.31	$18.82	97.55%	59.66%	0.0091%	0.0791%	0.0972%	81.38%	0.0579%	0.0566%	8,149.958
N	$50K - $200K	ML	5,007.14	$98,709.12	$20.17	97.40%	36.79%	0.0039%	0.0707%	0.0786%	89.96%	0.0395%	0.0348%	4,603.900
N	All Under $200K	ML	475.68	$7,796.24	$16.73	97.39%	55.33%	0.0097%	0.0756%	0.0950%	79.67%	0.0526%	0.0495%	5,147.822
N	$200K & Over	ML	18,556.62	$530,062.87	$28.61	85.11%	24.22%	-0.0073%	0.0937%	0.0792%	118.33%	0.0312%	0.0313%	12,661.067