

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: FUTF

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	0.17	\$44.76	\$276.96	97.08%	3.65%	0.0003%	0.0622%	0.0627%	99.18%	0.0598%	0.0603%	53.165
Y	\$250 - \$1K	M	0.62	\$431.65	\$725.67	97.50%	2.89%	0.0003%	0.0890%	0.0896%	99.26%	0.0891%	0.0946%	48.677
Y	\$1K - \$5K	M	0.81	\$1,220.56	\$1,543.15	95.68%	6.68%	0.0063%	0.0963%	0.1090%	88.36%	0.1193%	0.0999%	46.575
Y	All Under \$200K	M	0.20	\$70.21	\$357.15	97.13%	3.56%	0.0005%	0.0719%	0.0729%	98.58%	0.0713%	0.0725%	52.418
Y	Under \$250	ML	0.23	\$59.19	\$284.36	91.71%	7.52%	-0.0024%	0.0745%	0.0697%	106.88%	0.0778%	0.0691%	140.532
Y	\$250 - \$1K	ML	0.58	\$445.84	\$811.60	92.92%	5.85%	-0.0027%	0.1009%	0.0954%	105.73%	0.0922%	0.0689%	77.740
Y	\$1K - \$5K	ML	0.82	\$1,241.92	\$1,522.02	95.53%	6.05%	0.0006%	0.1092%	0.1103%	98.99%	0.1448%	0.0962%	59.682
Y	All Under \$200K	ML	0.26	\$103.22	\$417.33	92.04%	7.15%	-0.0023%	0.0876%	0.0829%	105.60%	0.0884%	0.0710%	126.014
N	Under \$250	M	0.22	\$47.28	\$264.40	97.15%	3.13%	0.0000%	0.0286%	0.0286%	99.97%	0.0278%	0.0259%	54.225
N	\$250 - \$1K	M	0.62	\$422.22	\$685.38	95.87%	5.17%	-0.0001%	0.0106%	0.0103%	102.52%	0.0098%	0.0085%	49.426
N	\$1K - \$5K	M	0.74	\$1,332.27	\$1,820.54	100.00%	0.00%	0.0000%	0.0800%	0.0800%	100.00%	0.0752%	0.0463%	44.885
N	All Under \$200K	M	0.26	\$80.36	\$362.44	96.86%	3.60%	-0.0001%	0.0209%	0.0207%	100.52%	0.0200%	0.0183%	53.112
N	Under \$250	ML	0.29	\$48.40	\$209.30	93.06%	6.25%	-0.0009%	0.0469%	0.0451%	103.96%	0.0522%	0.0414%	206.457
N	\$250 - \$1K	ML	0.62	\$425.26	\$695.44	87.52%	11.84%	0.0001%	0.0132%	0.0134%	98.58%	0.0201%	0.0133%	108.629
N	\$1K - \$5K	ML	0.74	\$1,314.20	\$1,768.75	86.22%	8.56%	-0.0132%	0.1199%	0.0935%	128.24%	0.1524%	0.0374%	81.815
N	All Under \$200K	ML	0.33	\$85.77	\$316.99	91.85%	7.47%	-0.0005%	0.0314%	0.0304%	103.44%	0.0377%	0.0280%	185.062