Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: FUTF
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	0.17	$45.10	$278.18	97.70%	2.97%	0.0000%	0.0478%	0.0478%	99.86%	0.0484%	0.0498%	49.767
Y	$250 - $1K	M	0.63	$426.29	$722.48	97.79%	2.73%	0.0003%	0.0684%	0.0689%	99.25%	0.0682%	0.0711%	47.874
Y	$1K - $5K	M	0.76	$1,254.73	$1,654.22	96.13%	5.61%	0.0023%	0.0770%	0.0816%	94.37%	0.0746%	0.0511%	44.327
Y	All Under $200K	M	0.20	$67.09	$351.55	97.70%	2.96%	0.0002%	0.0548%	0.0552%	99.34%	0.0551%	0.0560%	49.458
Y	Under $250	ML	0.23	$60.56	$279.54	93.75%	6.68%	0.0005%	0.0588%	0.0597%	98.46%	0.0705%	0.0686%	97.573
Y	$250 - $1K	ML	0.61	$448.24	$801.77	94.65%	5.93%	-0.0016%	0.0763%	0.0731%	104.32%	0.0744%	0.0443%	68.323
Y	$1K - $5K	ML	0.77	$1,274.65	$1,631.73	97.80%	3.38%	0.0049%	0.0724%	0.0822%	88.04%	0.0444%	0.0165%	55.494
Y	All Under $200K	ML	0.27	$100.07	$392.54	93.97%	6.50%	-0.0001%	0.0661%	0.0659%	100.28%	0.0707%	0.0568%	91.643
N	Under $250	M	0.22	$47.94	$270.28	97.68%	2.57%	0.0000%	0.0222%	0.0223%	99.87%	0.0228%	0.0225%	51.329
N	$250 - $1K	M	0.62	$421.51	$683.54	95.93%	4.82%	0.0000%	0.0077%	0.0077%	99.73%	0.0083%	0.0095%	48.083
N	$1K - $5K	M	0.74	$1,302.88	$1,742.53	94.15%	0.00%	-0.0064%	0.0947%	0.0818%	115.67%	0.0892%	0.1383%	44.979
N	All Under $200K	M	0.25	$81.47	$369.30	97.26%	3.11%	0.0000%	0.0159%	0.0159%	99.97%	0.0165%	0.0170%	50.553
N	Under $250	ML	0.28	$48.48	$214.81	94.79%	5.98%	0.0001%	0.0356%	0.0357%	99.48%	0.0411%	0.0440%	228.414
N	$250 - $1K	ML	0.62	$421.82	$689.11	90.09%	12.86%	0.0002%	0.0100%	0.0105%	95.29%	0.0199%	0.0282%	481.467
N	$1K - $5K	ML	0.83	$1,405.80	$1,696.98	100.00%	5.77%	0.0006%	0.0670%	0.0683%	98.11%	0.0593%	0.0978%	51.677
N	All Under $200K	ML	0.32	$85.59	$319.63	93.78%	7.48%	0.0002%	0.0238%	0.0241%	98.60%	0.0313%	0.0369%	283.247