

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: GTSM

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	1.50	\$142.45	\$94.74	99.57%	93.12%	0.0280%	0.0132%	0.0691%	19.14%	0.0137%	0.0119%	44.428
Y	\$250 - \$1K	M	3.68	\$548.74	\$149.10	99.65%	95.73%	0.0287%	0.0152%	0.0726%	20.94%	0.0143%	0.0150%	39.872
Y	\$1K - \$5K	M	19.42	\$2,501.67	\$128.84	99.61%	93.60%	0.0286%	0.0112%	0.0685%	16.43%	0.0099%	0.0101%	38.719
Y	\$5K - \$10K	M	51.91	\$7,308.03	\$140.78	99.54%	94.96%	0.0267%	0.0100%	0.0635%	15.77%	0.0091%	0.0084%	37.959
Y	\$10K - \$20K	M	93.75	\$14,289.88	\$152.42	99.43%	97.24%	0.0266%	0.0102%	0.0635%	16.12%	0.0091%	0.0080%	39.216
Y	\$20K - \$50K	M	190.32	\$32,246.45	\$169.44	99.29%	98.04%	0.0247%	0.0110%	0.0605%	18.25%	0.0078%	0.0065%	38.183
Y	\$50K - \$200K	M	506.36	\$98,986.88	\$195.49	99.10%	98.21%	0.0285%	0.0139%	0.0710%	19.62%	0.0088%	0.0077%	58.317
Y	All Under \$200K	M	83.49	\$14,683.96	\$175.88	99.25%	97.52%	0.0274%	0.0126%	0.0673%	18.68%	0.0087%	0.0076%	48.468
Y	\$200K & Over	M	2,071.32	\$490,757.79	\$237.60	84.17%	78.92%	0.0073%	0.0423%	0.0569%	74.27%	0.0225%	0.0223%	1,852.384
Y	Under \$250	ML	1.79	\$127.19	\$71.21	99.74%	97.56%	0.0207%	0.0350%	0.0764%	45.75%	0.0339%	0.0335%	42.196
Y	\$250 - \$1K	ML	4.92	\$538.69	\$109.42	99.71%	98.75%	0.0232%	0.0335%	0.0798%	41.93%	0.0333%	0.0326%	41.607
Y	\$1K - \$5K	ML	20.68	\$2,385.54	\$115.36	99.66%	98.58%	0.0246%	0.0191%	0.0684%	27.96%	0.0183%	0.0189%	42.971
Y	\$5K - \$10K	ML	58.77	\$7,230.35	\$123.04	99.55%	98.57%	0.0248%	0.0113%	0.0609%	18.56%	0.0106%	0.0091%	46.282
Y	\$10K - \$20K	ML	113.77	\$13,711.24	\$120.51	99.62%	98.69%	0.0272%	0.0096%	0.0639%	14.96%	0.0081%	0.0105%	41.373
Y	\$20K - \$50K	ML	243.41	\$31,982.97	\$131.42	99.14%	93.39%	0.0223%	0.0108%	0.0554%	19.50%	0.0092%	0.0066%	62.351
Y	\$50K - \$200K	ML	676.02	\$96,073.33	\$142.16	99.03%	97.74%	0.0206%	0.0141%	0.0554%	25.46%	0.0096%	0.0028%	74.403
Y	All Under \$200K	ML	69.41	\$9,201.69	\$132.59	99.23%	96.90%	0.0223%	0.0133%	0.0579%	22.94%	0.0104%	0.0066%	62.408
Y	\$200K & Over	ML	3,190.92	\$603,678.89	\$194.67	82.42%	72.47%	0.0078%	0.0369%	0.0525%	70.31%	0.0176%	0.0338%	9,323.459
N	Under \$250	M	24.27	\$88.90	\$3.66	98.88%	80.43%	0.1120%	0.0709%	0.2949%	24.06%	0.0681%	0.0608%	84.672
N	\$250 - \$1K	M	107.77	\$565.71	\$5.25	98.07%	80.07%	0.0970%	0.0514%	0.2455%	20.95%	0.0366%	0.0345%	39.578
N	\$1K - \$5K	M	508.08	\$2,480.27	\$4.88	95.66%	75.94%	0.0769%	0.0546%	0.2084%	26.20%	0.0223%	0.0136%	43.614
N	\$5K - \$10K	M	867.92	\$7,152.68	\$8.24	94.10%	77.12%	0.0579%	0.0511%	0.1670%	30.61%	0.0217%	0.0174%	43.154
N	\$10K - \$20K	M	769.75	\$14,068.96	\$18.28	91.60%	80.53%	0.0476%	0.0438%	0.1391%	31.51%	0.0232%	0.0174%	45.551
N	\$20K - \$50K	M	1,248.35	\$31,430.33	\$25.18	93.41%	85.41%	0.0366%	0.0405%	0.1137%	35.62%	0.0187%	0.0156%	72.513
N	\$50K - \$200K	M	2,696.11	\$93,838.19	\$34.82	94.95%	89.24%	0.0287%	0.0398%	0.0972%	40.90%	0.0129%	0.0059%	407.378
N	All Under \$200K	M	490.98	\$8,454.57	\$17.22	94.55%	81.53%	0.0400%	0.0427%	0.1228%	34.78%	0.0174%	0.0117%	132.835
N	\$200K & Over	M	6,070.15	\$441,931.73	\$73.41	75.47%	62.78%	0.0002%	0.0626%	0.0631%	99.25%	0.0260%	0.0213%	6,543.285
N	Under \$250	ML	30.49	\$87.26	\$2.88	98.80%	80.13%	0.1072%	0.0677%	0.2822%	23.99%	0.0599%	0.0638%	645.825
N	\$250 - \$1K	ML	142.51	\$556.75	\$3.94	98.62%	82.40%	0.1206%	0.0600%	0.3012%	19.91%	0.0287%	0.0147%	551.795

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N	\$1K - \$5K	ML	533.84	\$2,491.33	\$4.69	95.64%	74.66%	0.1432%	0.0870%	0.3734%	23.30%	-0.0338%	-0.0985%	1,174.450
N	\$5K - \$10K	ML	1,165.84	\$7,153.33	\$6.23	91.86%	67.98%	0.0995%	0.1047%	0.3038%	34.48%	-0.0490%	-0.0933%	1,120.582
N	\$10K - \$20K	ML	1,766.69	\$14,338.29	\$8.21	94.73%	66.55%	0.0634%	0.1062%	0.2330%	45.57%	-0.0067%	-0.0525%	1,406.589
N	\$20K - \$50K	ML	2,719.44	\$31,895.14	\$11.97	96.05%	61.54%	0.0253%	0.0795%	0.1301%	61.10%	0.0072%	-0.0092%	5,331.657
N	\$50K - \$200K	ML	5,310.48	\$90,169.24	\$17.53	96.32%	56.97%	0.0134%	0.0638%	0.0906%	70.39%	0.0134%	0.0059%	9,011.626
N	All Under \$200K	ML	1,001.61	\$11,165.37	\$11.35	95.50%	63.83%	0.0351%	0.0766%	0.1468%	52.14%	0.0035%	-0.0159%	4,762.452
N	\$200K & Over	ML	13,139.64	\$521,692.87	\$42.22	86.42%	54.93%	0.0025%	0.0549%	0.0598%	91.79%	0.0274%	0.0381%	39,568.998