Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: GTSM
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	1.57	$141.58	$90.20	99.68%	95.29%	0.0263%	0.0125%	0.0651%	19.18%	0.0131%	0.0145%	35.784
Y	$250 - $1K	M	4.05	$547.13	$135.17	99.73%	95.42%	0.0271%	0.0144%	0.0687%	20.92%	0.0139%	0.0137%	29.759
Y	$1K - $5K	M	20.40	$2,464.89	$120.82	99.70%	96.33%	0.0258%	0.0107%	0.0623%	17.15%	0.0094%	0.0093%	27.550
Y	$5K - $10K	M	52.29	$7,216.14	$138.01	99.66%	97.02%	0.0246%	0.0093%	0.0586%	15.91%	0.0079%	0.0077%	27.616
Y	$10K - $20K	M	88.92	$14,278.65	$160.58	99.56%	97.85%	0.0239%	0.0091%	0.0569%	16.00%	0.0078%	0.0083%	26.989
Y	$20K - $50K	M	180.80	$32,112.30	$177.61	99.44%	98.66%	0.0226%	0.0090%	0.0542%	16.56%	0.0067%	0.0074%	26.694
Y	$50K - $200K	M	464.46	$96,301.36	$207.34	99.32%	98.56%	0.0258%	0.0112%	0.0628%	17.78%	0.0075%	0.0072%	40.206
Y	All Under $200K	M	82.06	$15,043.60	$183.33	99.43%	98.22%	0.0248%	0.0104%	0.0600%	17.26%	0.0075%	0.0076%	33.562
Y	$200K & Over	M	2,006.96	$477,967.43	$238.20	82.82%	78.03%	0.0042%	0.0426%	0.0510%	83.45%	0.0265%	0.0250%	2,164.150
Y	Under $250	ML	1.95	$129.71	$66.56	99.80%	97.94%	0.0144%	0.0360%	0.0648%	55.50%	0.0359%	0.0341%	28.653
Y	$250 - $1K	ML	5.15	$538.10	$104.53	99.84%	98.68%	0.0179%	0.0326%	0.0684%	47.68%	0.0325%	0.0333%	29.996
Y	$1K - $5K	ML	22.13	$2,390.65	$108.02	99.77%	98.00%	0.0216%	0.0162%	0.0593%	27.28%	0.0174%	0.0173%	35.580
Y	$5K - $10K	ML	63.17	$7,167.87	$113.50	99.73%	96.62%	0.0230%	0.0097%	0.0557%	17.50%	0.0108%	0.0103%	29.983
Y	$10K - $20K	ML	112.31	$14,113.01	$125.65	99.62%	98.03%	0.0231%	0.0088%	0.0549%	15.94%	0.0099%	0.0076%	31.047
Y	$20K - $50K	ML	244.21	$31,828.69	$130.36	99.48%	98.07%	0.0210%	0.0092%	0.0512%	17.96%	0.0097%	0.0101%	43.780
Y	$50K - $200K	ML	667.93	$94,825.72	$141.94	99.60%	98.46%	0.0197%	0.0118%	0.0512%	23.01%	0.0129%	0.0165%	58.023
Y	All Under $200K	ML	78.75	$10,397.90	$132.03	99.60%	98.16%	0.0206%	0.0113%	0.0526%	21.54%	0.0123%	0.0140%	47.547
Y	$200K & Over	ML	3,037.24	$604,038.86	$202.79	83.50%	71.52%	0.0007%	0.0467%	0.0482%	96.89%	0.0266%	0.0191%	11,635.321
N	Under $250	M	19.60	$90.76	$4.64	97.10%	82.02%	0.0910%	0.0724%	0.2545%	28.45%	0.0628%	0.0633%	282.993
N	$250 - $1K	M	87.44	$562.41	$6.43	96.89%	84.33%	0.0785%	0.0485%	0.2056%	23.59%	0.0300%	0.0263%	37.048
N	$1K - $5K	M	378.41	$2,465.29	$6.52	95.95%	80.35%	0.0653%	0.0484%	0.1790%	27.06%	0.0201%	0.0161%	30.371
N	$5K - $10K	M	702.92	$7,170.99	$10.20	93.68%	83.82%	0.0510%	0.0447%	0.1467%	30.49%	0.0213%	0.0181%	34.515
N	$10K - $20K	M	737.54	$14,190.65	$19.24	92.01%	84.18%	0.0425%	0.0392%	0.1241%	31.59%	0.0202%	0.0169%	55.697
N	$20K - $50K	M	1,211.85	$31,591.27	$26.07	93.33%	87.99%	0.0330%	0.0363%	0.1024%	35.45%	0.0163%	0.0121%	177.069
N	$50K - $200K	M	2,696.34	$95,402.52	$35.39	95.72%	91.27%	0.0207%	0.0298%	0.0712%	41.83%	0.0124%	0.0102%	203.100
N	All Under $200K	M	428.30	$8,493.54	$19.83	94.64%	85.83%	0.0329%	0.0354%	0.1012%	34.98%	0.0159%	0.0129%	110.046
N	$200K & Over	M	6,687.24	$473,907.21	$71.07	74.34%	61.52%	-0.0070%	0.0648%	0.0507%	127.71%	0.0274%	0.0303%	7,551.157
N	Under $250	ML	28.96	$84.50	$3.15	97.39%	79.27%	0.0979%	0.0919%	0.2876%	31.94%	0.0716%	0.0612%	16,163.360
N	$250 - $1K	ML	146.65	$545.05	$3.79	96.73%	80.80%	0.1080%	0.0908%	0.3068%	29.60%	0.0330%	0.0214%	15,531.689

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N	$1K - $5K	ML	512.02	$2,558.84	$5.11	95.54%	77.02%	0.1641%	0.1309%	0.4590%	28.52%	-0.1121%	-0.1634%	4,538.091
N	$5K - $10K	ML	1,041.76	$7,075.08	$6.90	91.87%	69.57%	0.1221%	0.1280%	0.3721%	34.39%	-0.1238%	-0.1605%	1,661.857
N	$10K - $20K	ML	1,686.85	$14,494.86	$8.90	92.87%	72.71%	0.0561%	0.1008%	0.2130%	47.31%	-0.0221%	-0.0476%	5,769.156
N	$20K - $50K	ML	2,944.59	$31,602.12	$10.92	94.45%	70.59%	0.0316%	0.0913%	0.1546%	59.07%	-0.0121%	-0.0342%	8,290.819
N	$50K - $200K	ML	4,911.92	$90,500.86	$19.04	96.73%	74.88%	0.0142%	0.0554%	0.0838%	66.10%	0.0009%	-0.0026%	9,629.179
N	All Under $200K	ML	965.99	$11,129.97	$11.81	94.88%	73.27%	0.0390%	0.0784%	0.1563%	50.15%	-0.0184%	-0.0337%	7,413.609
N	$200K & Over	ML	12,951.20	$520,957.80	$42.08	88.68%	50.89%	0.0012%	0.0449%	0.0474%	94.91%	0.0240%	0.0204%	33,206.204