

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: TTSI

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	1.15	\$146.07	\$126.63	99.78%	91.52%	0.0305%	0.0241%	0.0852%	28.29%	0.0226%	0.0241%	10.991
Y	\$250 - \$1K	M	1.48	\$468.17	\$316.94	99.78%	92.19%	0.0317%	0.0273%	0.0907%	30.10%	0.0264%	0.0257%	9.826
Y	\$1K - \$5K	M	8.08	\$1,787.00	\$221.11	99.66%	89.86%	0.0306%	0.0328%	0.0940%	34.89%	0.0294%	0.0276%	11.150
Y	\$5K - \$10K	M	34.61	\$6,803.48	\$196.59	99.43%	89.39%	0.0271%	0.0247%	0.0788%	31.35%	0.0253%	0.0237%	9.163
Y	\$10K - \$20K	M	67.41	\$13,330.34	\$197.76	99.29%	87.12%	0.0226%	0.0293%	0.0745%	39.38%	0.0253%	0.0236%	10.475
Y	\$20K - \$50K	M	146.42	\$29,384.54	\$200.69	98.92%	86.80%	0.0213%	0.0325%	0.0751%	43.24%	0.0289%	0.0381%	10.777
Y	\$50K - \$200K	M	362.83	\$90,705.74	\$250.00	98.18%	86.79%	0.0165%	0.0379%	0.0708%	53.52%	0.0294%	0.0242%	11.902
Y	All Under \$200K	M	4.49	\$1,014.44	\$226.03	99.25%	89.06%	0.0258%	0.0310%	0.0826%	37.56%	0.0276%	0.0270%	10.729
Y	\$200K & Over	M	1,043.05	\$358,203.18	\$343.44	78.16%	68.69%	-0.0199%	0.1113%	0.0715%	155.72%	0.0604%	0.0562%	55.257
Y	Under \$250	ML	1.97	\$145.05	\$73.75	99.92%	90.53%	0.0246%	0.0171%	0.0664%	25.80%	0.0309%	0.0112%	7.588
Y	\$250 - \$1K	ML	3.38	\$463.77	\$137.16	99.66%	91.96%	0.0341%	0.0271%	0.0953%	28.44%	0.0241%	0.0154%	7.126
Y	\$1K - \$5K	ML	20.40	\$2,444.01	\$119.79	99.71%	88.62%	0.0232%	0.0178%	0.0642%	27.69%	0.0234%	0.0361%	7.647
Y	\$5K - \$10K	ML	41.42	\$7,212.96	\$174.14	99.95%	95.10%	0.0185%	0.0193%	0.0564%	34.26%	0.0203%	-0.0513%	4.606
Y	\$10K - \$20K	ML	73.34	\$13,847.45	\$188.86	100.00%	91.01%	0.0209%	0.0200%	0.0619%	32.31%	0.0431%	0.0315%	66.695
Y	\$20K - \$50K	ML	276.45	\$34,400.45	\$124.52	99.81%	81.88%	0.0121%	0.0172%	0.0414%	41.51%	0.0245%	0.0221%	7.329
Y	\$50K - \$200K	ML	682.70	\$95,133.43	\$139.41	96.72%	55.74%	0.0096%	0.0346%	0.0538%	64.29%	0.0866%	0.0888%	7.191
Y	All Under \$200K	ML	41.07	\$5,708.07	\$139.05	98.69%	75.24%	0.0147%	0.0245%	0.0539%	45.47%	0.0492%	0.0420%	12.535
Y	\$200K & Over	ML	2,577.79	\$322,029.22	\$124.91	96.06%	36.93%	0.0029%	0.0321%	0.0379%	84.64%	0.0388%	0.0306%	3,655.647
N	Under \$250	M	5.42	\$34.49	\$6.36	99.24%	66.30%	0.1319%	0.1819%	0.4457%	40.81%	0.1795%	0.1780%	55.927
N	\$250 - \$1K	M	63.83	\$503.48	\$7.89	95.91%	52.02%	0.0825%	0.1315%	0.2964%	44.35%	0.1256%	0.1254%	23.106
N	\$1K - \$5K	M	203.74	\$2,149.54	\$10.55	94.04%	56.69%	0.0456%	0.1177%	0.2089%	56.37%	0.0941%	0.0891%	25.127
N	\$5K - \$10K	M	551.96	\$6,703.35	\$12.15	91.51%	61.89%	0.0384%	0.1643%	0.2412%	68.14%	0.1183%	0.1163%	34.303
N	\$10K - \$20K	M	992.93	\$13,459.51	\$13.56	92.37%	62.27%	0.0253%	0.1657%	0.2164%	76.58%	0.1009%	0.1044%	45.781
N	\$20K - \$50K	M	1,557.03	\$29,136.09	\$18.71	94.31%	61.95%	0.0173%	0.1119%	0.1464%	76.44%	0.0633%	0.0827%	40.036
N	\$50K - \$200K	M	2,664.00	\$84,000.84	\$31.53	92.49%	60.02%	0.0075%	0.1195%	0.1346%	88.80%	0.0496%	0.0226%	52.861
N	All Under \$200K	M	35.81	\$458.64	\$12.81	94.48%	59.17%	0.0390%	0.1327%	0.2108%	62.97%	0.0914%	0.0883%	36.048
N	\$200K & Over	M	3,894.13	\$378,051.27	\$97.07	68.90%	51.17%	-0.0271%	0.1686%	0.1144%	147.43%	0.0946%	0.0384%	29.979
N	Under \$250	ML	24.36	\$36.26	\$1.52	98.57%	54.79%	0.4997%	1.3192%	2.3187%	56.90%	1.2756%	1.3062%	244.897
N	\$250 - \$1K	ML	337.05	\$526.56	\$1.59	98.57%	44.69%	0.1021%	0.2230%	0.4271%	52.21%	0.2135%	0.2187%	137.893

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N	\$1K - \$5K	ML	832.30	\$2,471.29	\$3.03	93.93%	42.99%	0.0479%	0.2411%	0.3368%	71.58%	0.0937%	0.0938%	693.204
N	\$5K - \$10K	ML	2,930.84	\$7,061.77	\$2.42	79.14%	32.18%	0.0262%	0.2511%	0.3035%	82.73%	0.0380%	0.0402%	2,016.447
N	\$10K - \$20K	ML	5,925.71	\$14,445.89	\$2.45	79.10%	23.38%	-0.0040%	0.2962%	0.2882%	102.76%	-0.0312%	0.0074%	2,095.833
N	\$20K - \$50K	ML	9,573.79	\$35,643.04	\$3.77	98.66%	20.56%	0.0049%	0.2559%	0.2658%	96.31%	-0.0269%	-0.0728%	91.050
N	\$50K - \$200K	ML	12,486.64	\$97,620.66	\$7.87	99.94%	12.87%	0.0015%	0.1260%	0.1290%	97.71%	-0.0108%	-0.0291%	125.468
N	All Under \$200K	ML	4,378.60	\$27,315.23	\$6.25	98.10%	16.62%	0.0029%	0.1535%	0.1594%	96.32%	-0.0116%	-0.0331%	254.741
N	\$200K & Over	ML	10,239.89	\$220,734.10	\$21.98	98.35%	32.12%	0.0019%	0.0468%	0.0505%	92.65%	0.0026%	0.0059%	736.879