Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: TTSI
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	1.06	$134.01	$125.03	99.79%	92.06%	0.0306%	0.0264%	0.0876%	30.07%	0.0239%	0.0191%	10.870
Y	$250 - $1K	M	1.66	$469.61	$255.71	99.81%	92.80%	0.0289%	0.0267%	0.0846%	31.54%	0.0248%	0.0150%	9.132
Y	$1K - $5K	M	10.80	$1,761.02	$149.12	99.82%	87.39%	0.0251%	0.0278%	0.0781%	35.63%	0.0223%	0.0121%	9.297
Y	$5K - $10K	M	37.26	$6,794.21	$181.91	99.66%	90.44%	0.0231%	0.0216%	0.0678%	31.80%	0.0223%	0.0247%	7.575
Y	$10K - $20K	M	76.49	$13,348.23	$174.30	99.63%	86.64%	0.0200%	0.0231%	0.0631%	36.65%	0.0201%	0.0248%	8.150
Y	$20K - $50K	M	175.97	$30,498.20	$173.25	99.68%	87.55%	0.0177%	0.0228%	0.0582%	39.17%	0.0202%	0.0345%	8.239
Y	$50K - $200K	M	469.59	$87,218.60	$185.70	98.79%	84.19%	0.0135%	0.0329%	0.0600%	54.92%	0.0153%	0.0161%	9.517
Y	All Under $200K	M	5.30	$981.12	$176.78	99.55%	88.05%	0.0218%	0.0267%	0.0703%	37.95%	0.0208%	0.0199%	8.992
Y	$200K & Over	M	922.91	$318,360.37	$344.95	88.78%	80.84%	-0.0067%	0.0603%	0.0469%	128.62%	0.0661%	0.0913%	18.408
Y	Under $250	ML	1.59	$139.76	$87.88	99.93%	89.39%	0.0240%	0.0183%	0.0663%	27.61%	0.0077%	-0.0002%	10.191
Y	$250 - $1K	ML	3.43	$519.27	$151.53	100.00%	92.30%	0.0315%	0.0253%	0.0882%	28.66%	0.0166%	0.0182%	20.257
Y	$1K - $5K	ML	23.05	$2,335.06	$101.28	99.93%	89.79%	0.0239%	0.0241%	0.0718%	33.49%	0.0261%	-0.0007%	6.944
Y	$5K - $10K	ML	50.24	$7,169.84	$146.14	99.97%	89.60%	0.0234%	0.0217%	0.0684%	31.73%	0.0317%	0.0182%	6.025
Y	$10K - $20K	ML	78.24	$13,956.95	$178.43	99.89%	93.22%	0.0179%	0.0182%	0.0541%	33.73%	0.0110%	0.0025%	4.521
Y	$20K - $50K	ML	199.41	$33,654.60	$168.76	99.96%	82.89%	0.0149%	0.0195%	0.0493%	39.56%	0.0509%	0.0848%	14.610
Y	$50K - $200K	ML	310.55	$94,091.12	$302.98	98.40%	93.25%	0.0118%	0.0298%	0.0535%	55.79%	0.0047%	0.0359%	5.505
Y	All Under $200K	ML	33.55	$6,750.80	$201.78	99.41%	90.01%	0.0155%	0.0253%	0.0564%	44.94%	0.0179%	0.0359%	8.175
Y	$200K & Over	ML	1,535.15	$419,798.67	$273.48	87.69%	73.49%	0.0024%	0.0426%	0.0474%	89.73%	-0.0265%	-0.0206%	20.376
N	Under $250	M	4.94	$31.51	$6.28	99.52%	68.69%	0.1509%	0.2486%	0.5503%	45.17%	0.2440%	0.2390%	35.134
N	$250 - $1K	M	59.40	$504.70	$7.63	98.02%	62.26%	0.0764%	0.1323%	0.2851%	46.40%	0.1276%	0.1297%	27.620
N	$1K - $5K	M	211.59	$2,104.45	$9.87	94.25%	54.73%	0.0445%	0.1247%	0.2136%	58.36%	0.1035%	0.1014%	22.396
N	$5K - $10K	M	673.32	$6,809.96	$10.11	89.49%	56.67%	0.0330%	0.1531%	0.2192%	69.85%	0.1051%	0.0860%	56.463
N	$10K - $20K	M	1,016.34	$13,674.88	$13.45	94.16%	63.70%	0.0213%	0.1459%	0.1885%	77.39%	0.0877%	0.0965%	32.585
N	$20K - $50K	M	2,003.36	$30,635.82	$15.29	97.01%	62.96%	0.0140%	0.1284%	0.1564%	82.15%	0.0701%	0.0571%	21.190
N	$50K - $200K	M	3,000.63	$83,780.01	$27.93	94.44%	57.41%	0.0081%	0.1108%	0.1271%	87.21%	0.0660%	0.0631%	54.383
N	All Under $200K	M	36.77	$461.86	$12.41	95.30%	60.21%	0.0346%	0.1350%	0.2042%	66.11%	0.0961%	0.0916%	32.884
N	$200K & Over	M	2,895.87	$381,040.03	$131.57	80.87%	50.41%	-0.0057%	0.0857%	0.0743%	115.30%	0.0420%	0.0283%	27.264
N	Under $250	ML	10.37	$21.74	$2.16	99.31%	61.50%	0.8559%	2.2262%	3.9380%	56.53%	2.1974%	2.1719%	17.463
N	$250 - $1K	ML	441.17	$539.68	$1.23	96.91%	31.57%	0.0786%	0.1937%	0.3508%	55.20%	0.2032%	0.1463%	479.782

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N	$1K - $5K	ML	918.96	$2,495.94	$2.81	93.75%	33.59%	0.0397%	0.1762%	0.2556%	68.94%	0.1057%	0.1148%	8,505.368
N	$5K - $10K	ML	1,870.76	$7,436.36	$4.06	88.83%	36.23%	0.0100%	0.1730%	0.1930%	89.66%	0.0472%	0.0796%	31,891.152
N	$10K - $20K	ML	3,089.63	$14,379.88	$4.79	82.05%	35.15%	-0.0040%	0.1935%	0.1855%	104.36%	-0.0181%	0.0642%	2,695.481
N	$20K - $50K	ML	6,198.70	$36,913.43	$6.07	99.38%	31.86%	0.0051%	0.1579%	0.1680%	93.95%	-0.0301%	-0.0516%	4,956.941
N	$50K - $200K	ML	9,693.81	$104,362.66	$10.88	99.82%	17.28%	0.0018%	0.0898%	0.0934%	96.09%	-0.0167%	-0.0245%	114.413
N	All Under $200K	ML	2,139.74	$18,829.42	$8.87	98.45%	23.04%	0.0034%	0.1080%	0.1147%	94.15%	-0.0157%	-0.0232%	2,336.394
N	$200K & Over	ML	10,138.89	$235,962.20	$23.54	98.38%	30.32%	0.0012%	0.0437%	0.0462%	94.72%	-0.0014%	0.0014%	9,287.984