

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: FTSR

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	0.81	\$86.60	\$106.49	99.98%	99.46%	0.0374%	-0.0019%	0.0729%	-2.65%	-0.0059%	-0.0067%	129.194
Y	\$250 - \$1K	M	4.51	\$587.98	\$130.36	99.55%	98.05%	0.0499%	-0.0092%	0.0907%	-10.11%	-0.0079%	0.0019%	142.325
Y	\$1K - \$5K	M	18.95	\$2,350.43	\$124.12	99.17%	98.14%	0.0444%	-0.0082%	0.0807%	-10.10%	-0.0126%	-0.0111%	1,122.443
Y	\$5K - \$10K	M	55.33	\$6,987.77	\$126.29	98.38%	97.88%	0.0495%	-0.0115%	0.0874%	-13.10%	-0.0163%	-0.0211%	3,286.414
Y	\$10K - \$20K	M	105.97	\$14,329.60	\$135.22	99.08%	98.06%	0.0490%	-0.0106%	0.0874%	-12.09%	0.0123%	0.0153%	8,353.093
Y	\$20K - \$50K	M	203.86	\$32,708.14	\$160.45	98.34%	97.19%	0.0373%	-0.0050%	0.0696%	-7.13%	0.0059%	-0.0135%	1,011.212
Y	\$50K - \$200K	M	556.66	\$93,820.46	\$168.54	94.91%	93.91%	0.0293%	0.0164%	0.0750%	21.90%	-0.0068%	-0.0564%	25,743.060
Y	All Under \$200K	M	63.22	\$9,785.75	\$154.81	96.94%	95.92%	0.0358%	0.0046%	0.0762%	6.07%	-0.0029%	-0.0325%	13,427.369
Y	\$200K & Over	M	1,419.24	\$489,119.06	\$344.66	67.90%	66.80%	0.0014%	0.0685%	0.0713%	96.07%	0.0025%	-0.0093%	48,434.546
Y	\$250 - \$1K	ML	6.40	\$722.93	\$112.92	100.00%	100.00%	0.0450%	-0.0025%	0.0876%	-2.81%	-0.0827%	-0.2428%	187.254
Y	\$1K - \$5K	ML	75.10	\$2,160.32	\$28.76	100.00%	100.00%	0.0448%	-0.0202%	0.0694%	-29.15%	0.0804%	0.0385%	148.412
Y	\$5K - \$10K	ML	109.55	\$7,687.02	\$70.17	100.00%	100.00%	0.0335%	-0.0131%	0.0538%	-24.35%	-0.0133%	-0.0161%	139.315
Y	\$10K - \$20K	ML	226.00	\$13,748.32	\$60.85	100.00%	100.00%	0.0772%	-0.0547%	0.0996%	-54.93%	-0.0461%	-0.0797%	160.749
Y	\$20K - \$50K	ML	337.89	\$37,372.09	\$110.60	100.00%	93.03%	0.0270%	-0.0043%	0.0496%	-8.64%	-0.0541%	-0.0126%	99.013
Y	\$50K - \$200K	ML	475.50	\$119,948.92	\$252.28	100.00%	100.00%	0.0081%	0.0044%	0.0206%	21.13%	-0.0574%	0.0108%	104.564
Y	All Under \$200K	ML	139.00	\$14,221.11	\$102.31	100.00%	98.12%	0.0259%	-0.0076%	0.0442%	-17.10%	-0.0419%	-0.0083%	128.094
Y	\$200K & Over	ML	9,083.33	\$645,370.83	\$71.05	100.00%	100.00%	0.1073%	-0.1990%	0.0156%	-1,273.48%	0.0491%	0.1904%	677,936.724
N	Under \$250	M	2.14	\$114.13	\$53.37	99.73%	97.52%	0.0420%	-0.0060%	0.0779%	-7.74%	-0.0041%	-0.0004%	281.119
N	\$250 - \$1K	M	19.46	\$579.59	\$29.79	99.58%	94.91%	0.0487%	-0.0038%	0.0935%	-4.10%	-0.0034%	0.0014%	4,507.869
N	\$1K - \$5K	M	63.08	\$2,511.29	\$39.81	98.90%	96.54%	0.0414%	-0.0039%	0.0789%	-4.91%	-0.0075%	-0.0107%	1,948.546
N	\$5K - \$10K	M	206.12	\$7,125.08	\$34.57	95.20%	92.24%	0.0373%	0.0023%	0.0769%	2.94%	-0.0073%	-0.0036%	591.911
N	\$10K - \$20K	M	381.58	\$14,177.14	\$37.15	98.76%	94.76%	0.0323%	0.0007%	0.0653%	1.05%	-0.0131%	-0.0096%	946.198
N	\$20K - \$50K	M	738.25	\$30,666.97	\$41.54	88.68%	81.45%	0.0351%	0.0103%	0.0805%	12.73%	0.0001%	-0.0032%	4,460.546
N	\$50K - \$200K	M	1,820.13	\$84,148.85	\$47.42	86.07%	73.51%	0.0356%	0.0359%	0.1072%	33.50%	0.0079%	0.0224%	3,322.166
N	All Under \$200K	M	169.42	\$6,853.42	\$40.73	92.47%	85.75%	0.0361%	0.0136%	0.0859%	15.83%	-0.0017%	0.0029%	2,577.440
N	\$200K & Over	M	26,115.94	\$1,426,355.22	\$54.61	57.06%	26.19%	-0.0078%	0.0465%	0.0309%	150.37%	0.0166%	0.0157%	7,193.359
N	Under \$250	ML	111.00	\$192.98	\$1.74	100.00%	9.91%	0.0316%	0.1908%	0.2539%	75.13%	0.1651%	0.1341%	152.146
N	\$250 - \$1K	ML	61.40	\$710.69	\$11.57	100.00%	100.00%	0.0466%	0.0031%	0.0963%	3.19%	0.0387%	0.0263%	34,168.151

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N	\$1K - \$5K	ML	161.08	\$2,221.36	\$13.78	99.79%	99.79%	0.0576%	-0.0022%	0.1130%	-1.92%	-0.0191%	0.0299%	148.589
N	\$5K - \$10K	ML	378.26	\$6,996.59	\$18.49	89.65%	89.50%	0.0437%	-0.0059%	0.0814%	-7.19%	-0.0332%	-0.0645%	153.689
N	\$10K - \$20K	ML	432.44	\$13,863.32	\$31.96	100.00%	69.65%	0.0538%	0.5511%	0.6586%	83.68%	-0.2131%	-0.2147%	1,951.180
N	\$20K - \$50K	ML	3,456.46	\$37,952.07	\$11.00	72.83%	59.93%	0.3930%	-0.2717%	0.5142%	-52.84%	-0.3269%	-0.2829%	182.246
N	\$50K - \$200K	ML	7,765.57	\$73,222.46	\$9.42	100.00%	100.00%	0.3444%	0.0108%	0.6995%	1.54%	0.0404%	0.0849%	5,212.531
N	All Under \$200K	ML	826.80	\$10,139.64	\$12.26	89.63%	83.30%	0.2542%	-0.0052%	0.5032%	-1.03%	-0.1247%	-0.0963%	2,895.068