

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: ONEC

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	ML	1.80	\$145.90	\$71.00	36.70%	10.93%	-0.0400%	0.1409%	0.0608%	231.76%	0.0154%	0.0113%	144.643
Y	\$250 - \$1K	ML	5.02	\$482.36	\$107.99	29.69%	15.90%	-0.0464%	0.1482%	0.0554%	267.50%	0.0245%	0.0158%	160.015
Y	\$1K - \$5K	ML	101.71	\$4,139.93	\$43.55	93.16%	4.79%	-0.0052%	0.0446%	0.0342%	130.32%	-0.0321%	-0.0444%	575.224
Y	\$5K - \$10K	ML	102.39	\$7,561.76	\$75.89	91.32%	8.06%	-0.0008%	0.0357%	0.0340%	104.81%	-0.0245%	-0.0282%	210.401
Y	\$10K - \$20K	ML	104.70	\$14,049.89	\$137.98	80.13%	18.42%	-0.0015%	0.0507%	0.0477%	106.26%	-0.0068%	0.0025%	381.728
Y	\$20K - \$50K	ML	104.64	\$30,280.49	\$272.22	77.30%	22.89%	-0.0009%	0.0372%	0.0354%	104.87%	-0.0175%	-0.0254%	625.023
Y	\$50K - \$200K	ML	123.45	\$79,738.58	\$362.66	67.90%	24.32%	-0.0030%	0.0605%	0.0545%	111.02%	-0.0195%	-0.0225%	5,752.453
Y	All Under \$200K	ML	104.37	\$18,339.75	\$167.32	82.68%	15.97%	-0.0015%	0.0443%	0.0413%	107.15%	-0.0168%	-0.0195%	852.810
Y	\$200K & Over	ML	1,897.96	\$414,124.54	\$190.38	57.50%	20.32%	-0.0246%	0.1395%	0.0903%	154.41%	-0.0606%	-0.0194%	22,046.520
N	Under \$250	ML	80.37	\$96.23	\$3.39	90.89%	33.29%	-0.0149%	0.3947%	0.3649%	108.16%	0.1466%	0.2268%	55,849.876
N	\$250 - \$1K	ML	122.41	\$743.87	\$6.41	92.13%	13.17%	-0.0057%	0.2525%	0.2410%	104.77%	-0.1005%	-0.1614%	60,587.241
N	\$1K - \$5K	ML	108.19	\$2,761.09	\$24.71	91.43%	7.91%	-0.0027%	0.0984%	0.0931%	105.71%	-0.0477%	-0.0454%	28,481.485
N	\$5K - \$10K	ML	118.45	\$7,133.73	\$61.84	85.82%	13.33%	-0.0022%	0.0808%	0.0763%	105.83%	-0.0259%	-0.0302%	13,677.939
N	\$10K - \$20K	ML	140.49	\$14,011.87	\$102.15	83.60%	18.85%	-0.0011%	0.0704%	0.0681%	103.35%	-0.0107%	-0.0115%	13,437.640
N	\$20K - \$50K	ML	281.33	\$30,961.94	\$156.88	86.48%	18.92%	-0.0013%	0.0584%	0.0558%	104.66%	-0.0080%	0.0017%	39,034.942
N	\$50K - \$200K	ML	1,186.59	\$92,469.55	\$91.14	88.33%	14.85%	-0.0028%	0.0621%	0.0565%	110.04%	0.0036%	0.0020%	18,565.340
N	All Under \$200K	ML	144.65	\$7,865.97	\$53.59	89.08%	11.84%	-0.0020%	0.0764%	0.0724%	105.52%	-0.0203%	-0.0190%	26,496.702
N	\$200K & Over	ML	7,874.35	\$336,742.10	\$87.45	93.70%	26.53%	-0.0087%	0.0483%	0.0308%	156.69%	0.0405%	0.0393%	1,547.819