Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: ONEC
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	ML	1.90	$146.94	$57.24	45.10%	10.49%	-0.0318%	0.1084%	0.0448%	242.02%	0.0332%	0.0382%	143.430
Y	$250 - $1K	ML	5.65	$486.40	$83.67	23.17%	8.69%	-0.0380%	0.1124%	0.0364%	308.86%	0.0471%	0.0429%	220.486
Y	$1K - $5K	ML	104.61	$3,903.77	$38.41	95.66%	4.86%	-0.0014%	0.0387%	0.0359%	107.76%	-0.0290%	-0.0355%	10,778.801
Y	$5K - $10K	ML	102.08	$7,447.74	$73.13	90.05%	6.56%	-0.0011%	0.0362%	0.0339%	106.58%	-0.0220%	-0.0216%	222.817
Y	$10K - $20K	ML	103.64	$14,047.41	$138.86	81.69%	17.78%	-0.0009%	0.0470%	0.0452%	104.11%	-0.0173%	-0.0206%	256.793
Y	$20K - $50K	ML	105.29	$30,672.38	$276.31	74.31%	21.97%	-0.0010%	0.0400%	0.0380%	105.19%	-0.0136%	-0.0156%	433.399
Y	$50K - $200K	ML	112.46	$79,535.44	$447.06	65.24%	25.81%	-0.0019%	0.0530%	0.0493%	107.63%	-0.0008%	-0.0013%	10,523.513
Y	All Under $200K	ML	104.01	$18,474.48	$163.91	82.70%	14.39%	-0.0012%	0.0435%	0.0411%	105.78%	-0.0134%	-0.0151%	1,798.152
Y	$200K & Over	ML	883.78	$356,661.91	$234.51	46.65%	19.59%	-0.0119%	0.1149%	0.0911%	126.15%	-0.0652%	-0.0076%	4,367.446
N	Under $250	ML	162.31	$113.66	$2.60	90.40%	31.75%	-0.0131%	0.4203%	0.3940%	106.67%	0.1715%	0.1915%	112,252.845
N	$250 - $1K	ML	110.34	$754.74	$7.20	94.41%	4.67%	-0.0045%	0.2299%	0.2209%	104.11%	-0.1153%	-0.1249%	20,973.376
N	$1K - $5K	ML	106.84	$2,854.42	$26.37	91.61%	6.11%	-0.0025%	0.0939%	0.0889%	105.62%	-0.0417%	-0.0433%	4,532.704
N	$5K - $10K	ML	113.92	$7,184.07	$63.27	86.05%	12.64%	-0.0019%	0.0749%	0.0712%	105.24%	-0.0189%	-0.0213%	14,155.071
N	$10K - $20K	ML	131.87	$14,319.29	$102.74	83.13%	17.18%	-0.0021%	0.0721%	0.0679%	106.17%	-0.0054%	-0.0072%	22,887.730
N	$20K - $50K	ML	277.53	$30,939.13	$166.95	81.81%	18.36%	-0.0017%	0.0491%	0.0458%	107.22%	-0.0055%	-0.0114%	95,359.973
N	$50K - $200K	ML	1,049.16	$90,709.70	$107.04	85.21%	19.78%	-0.0033%	0.0483%	0.0418%	115.80%	-0.0019%	0.0070%	329,368.182
N	All Under $200K	ML	144.13	$8,546.79	$58.97	88.43%	10.65%	-0.0022%	0.0695%	0.0650%	106.79%	-0.0163%	-0.0178%	41,927.556
N	$200K & Over	ML	7,163.76	$360,743.01	$136.94	93.64%	29.94%	-0.0005%	0.0161%	0.0151%	106.93%	-0.0010%	-0.0043%	100,705.743