Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OHIO
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	$1K - $5K	M	25.60	$1,680.73	$65.64	100.00%	100.00%	0.0309%	0.0016%	0.0633%	2.46%	-0.0011%	0.0532%	62.859
Y	$10K - $20K	M	36.00	$14,274.29	$396.64	100.00%	100.00%	0.0571%	-0.0501%	0.0641%	-78.14%	0.0048%	-0.2656%	59.806
Y	$20K - $50K	M	116.00	$29,624.27	$255.33	100.00%	100.00%	0.0270%	0.0023%	0.0562%	4.07%	-0.0172%	0.0181%	45.634
Y	$50K - $200K	M	587.50	$60,798.73	$103.47	100.00%	100.00%	0.0154%	0.0114%	0.0422%	27.10%	0.0229%	0.0870%	50.762
Y	All Under $200K	M	146.09	$19,799.84	$135.51	100.00%	100.00%	0.0246%	0.0005%	0.0497%	1.00%	0.0087%	0.0207%	51.390
Y	$200K & Over	M	944.00	$328,087.20	$347.59	100.00%	100.00%	0.0101%	-0.0001%	0.0201%	-0.29%	-0.0375%	-0.0950%	44.000
N	Under $250	M	1.50	$6.53	$4.38	100.00%	100.00%	0.6727%	-0.1514%	1.1939%	-12.68%	-0.1514%	-0.1514%	48.000
N	$1K - $5K	M	60.00	$1,649.87	$27.49	100.00%	100.00%	0.0090%	0.0372%	0.0552%	67.45%	0.0372%	0.0724%	36.100
N	$5K - $10K	M	5,000.00	$9,400.00	$1.89	100.00%	100.00%	0.0424%	0.4456%	0.5305%	84.00%	-2.2069%	-2.2069%	65.000
N	$10K - $20K	M	158.33	$12,492.10	$78.87	100.00%	40.84%	0.0031%	0.0600%	0.0663%	90.50%	0.0776%	0.0910%	34.059
N	$20K - $50K	M	1,268.10	$30,620.04	$24.12	86.22%	72.70%	0.0031%	0.2601%	0.2662%	97.70%	-0.1029%	-0.1089%	65.225
N	$50K - $200K	M	1,970.00	$84,190.23	$42.78	71.32%	66.10%	-0.0568%	0.3273%	0.2137%	153.13%	0.0776%	0.0528%	62.230
N	All Under $200K	M	1,309.19	$39,611.97	$30.27	81.59%	73.31%	-0.0357%	0.2978%	0.2264%	131.55%	0.0030%	-0.0144%	63.266
N	$200K & Over	M	11,193.00	$377,234.04	$33.71	41.83%	36.52%	0.0201%	0.1167%	0.1569%	74.37%	0.0726%	0.0712%	87.043
N	$10K - $20K	ML	1,130.00	$12,510.20	$11.07	100.00%	45.80%	0.0170%	0.0564%	0.0904%	62.45%	0.0564%	0.0564%	38.122
N	All Under $200K	ML	1,130.00	$12,510.20	$11.07	100.00%	45.80%	0.0170%	0.0564%	0.0904%	62.45%	0.0564%	0.0564%	38.122
N	$200K & Over	ML	5,997.67	$599,188.47	$99.87	100.00%	100.00%	0.0228%	0.0246%	0.0701%	35.07%	-0.0756%	-0.0756%	68.465