

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: OPCO

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	1.81	\$161.11	\$88.83	99.02%	97.85%	0.0094%	0.0538%	0.0726%	74.14%	0.0536%	0.0562%	148.953
Y	\$250 - \$1K	M	4.27	\$555.90	\$130.23	98.75%	97.35%	0.0104%	0.0528%	0.0735%	71.80%	0.0517%	0.0510%	169.871
Y	\$1K - \$5K	M	18.16	\$2,471.18	\$136.07	98.08%	90.41%	0.0101%	0.0484%	0.0685%	70.58%	0.0475%	0.0463%	229.761
Y	\$5K - \$10K	M	50.49	\$7,166.14	\$141.94	97.05%	81.89%	0.0096%	0.0480%	0.0671%	71.44%	0.0473%	0.0494%	507.494
Y	\$10K - \$20K	M	99.77	\$13,963.67	\$139.97	96.35%	75.78%	0.0100%	0.0482%	0.0681%	70.72%	0.0424%	0.0412%	621.248
Y	\$20K - \$50K	M	218.17	\$30,379.30	\$139.25	95.83%	68.88%	0.0092%	0.0458%	0.0643%	71.22%	0.0447%	0.0474%	1,111.508
Y	\$50K - \$200K	M	582.97	\$88,272.70	\$151.42	93.89%	66.02%	0.0077%	0.0461%	0.0614%	75.06%	0.0454%	0.0455%	1,066.945
Y	All Under \$200K	M	61.19	\$8,765.12	\$143.24	95.65%	73.02%	0.0089%	0.0469%	0.0647%	72.44%	0.0452%	0.0459%	849.695
Y	\$200K & Over	M	3,338.98	\$594,636.60	\$181.30	80.80%	35.15%	0.0031%	0.0627%	0.0688%	91.12%	0.0424%	0.0310%	981.910
Y	Under \$250	ML	1.31	\$170.28	\$128.23	95.30%	95.30%	0.0037%	0.0455%	0.0529%	86.05%	0.0576%	0.0693%	48.765
Y	\$250 - \$1K	ML	4.28	\$670.88	\$156.62	97.83%	95.73%	0.0103%	0.0496%	0.0701%	70.73%	0.0432%	0.0829%	50.248
Y	\$1K - \$5K	ML	16.24	\$2,937.32	\$180.69	97.25%	89.15%	0.0081%	0.0464%	0.0626%	74.21%	0.0388%	0.0412%	117.553
Y	\$5K - \$10K	ML	39.25	\$7,532.15	\$192.89	98.69%	85.48%	0.0083%	0.0442%	0.0609%	72.59%	0.0357%	0.0398%	95.448
Y	\$10K - \$20K	ML	81.94	\$14,370.84	\$175.44	98.05%	73.66%	0.0081%	0.0422%	0.0584%	72.37%	0.0468%	0.0491%	93.984
Y	\$20K - \$50K	ML	194.44	\$31,243.74	\$159.90	97.57%	71.69%	0.0077%	0.0420%	0.0574%	73.24%	0.0326%	0.0447%	153.587
Y	\$50K - \$200K	ML	475.04	\$94,519.52	\$198.95	97.41%	62.68%	0.0069%	0.0480%	0.0618%	77.61%	0.0540%	0.0530%	3,511.333
Y	All Under \$200K	ML	82.70	\$15,072.53	\$182.14	97.68%	71.28%	0.0075%	0.0451%	0.0602%	74.96%	0.0445%	0.0482%	1,414.338
Y	\$200K & Over	ML	3,599.06	\$624,271.11	\$173.27	59.45%	28.40%	-0.0084%	0.0548%	0.0380%	144.19%	0.0567%	0.0661%	3,987.461
N	Under \$250	M	5.14	\$139.35	\$27.13	97.99%	87.31%	0.0218%	0.1337%	0.1774%	75.37%	0.1340%	0.1347%	530.988
N	\$250 - \$1K	M	18.53	\$554.23	\$29.91	99.56%	88.55%	0.0235%	0.1281%	0.1751%	73.17%	0.1247%	0.1241%	289.139
N	\$1K - \$5K	M	97.45	\$2,552.55	\$26.26	98.50%	71.89%	0.0258%	0.1323%	0.1838%	71.97%	0.1274%	0.1277%	439.174
N	\$5K - \$10K	M	273.30	\$7,187.06	\$26.30	97.45%	64.82%	0.0222%	0.1179%	0.1623%	72.61%	0.1141%	0.1127%	594.398
N	\$10K - \$20K	M	502.29	\$14,131.22	\$28.14	96.34%	61.85%	0.0160%	0.1271%	0.1591%	79.91%	0.1104%	0.1064%	814.023
N	\$20K - \$50K	M	968.79	\$30,695.47	\$31.69	95.19%	54.84%	0.0147%	0.1146%	0.1440%	79.56%	0.1009%	0.0967%	1,941.634
N	\$50K - \$200K	M	2,434.99	\$89,466.21	\$36.81	82.44%	40.97%	0.0044%	0.1254%	0.1342%	93.46%	0.0929%	0.0885%	2,021.767
N	All Under \$200K	M	316.72	\$10,037.59	\$31.72	91.61%	54.39%	0.0124%	0.1226%	0.1474%	83.18%	0.1027%	0.0990%	1,467.462
N	\$200K & Over	M	8,522.16	\$575,990.34	\$70.12	69.29%	33.93%	-0.0088%	0.1283%	0.1107%	115.95%	0.0632%	0.0435%	6,759.687
N	Under \$250	ML	65.28	\$128.98	\$2.12	100.00%	73.18%	0.0191%	0.2197%	0.2579%	85.20%	0.2636%	0.3128%	50.569
N	\$250 - \$1K	ML	126.30	\$679.77	\$5.53	98.21%	73.55%	0.0444%	0.3858%	0.4746%	81.30%	0.3676%	0.4940%	99.426

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N	\$1K - \$5K	ML	239.27	\$2,777.36	\$11.81	96.98%	63.63%	0.0249%	0.1957%	0.2455%	79.69%	0.1705%	0.1558%	2,258.644
N	\$5K - \$10K	ML	440.81	\$7,446.62	\$16.91	96.46%	59.35%	0.0199%	0.1409%	0.1808%	77.94%	0.1222%	0.1139%	4,873.511
N	\$10K - \$20K	ML	814.79	\$14,202.64	\$17.50	98.34%	58.06%	0.0170%	0.1450%	0.1790%	81.00%	0.1252%	0.1226%	4,051.672
N	\$20K - \$50K	ML	1,827.21	\$31,499.26	\$19.02	93.09%	45.38%	0.0107%	0.1359%	0.1572%	86.40%	0.1079%	0.1106%	15,812.354
N	\$50K - \$200K	ML	6,029.21	\$90,561.31	\$16.85	89.48%	28.75%	-0.0017%	0.1614%	0.1581%	102.09%	0.0861%	0.0670%	20,264.939
N	All Under \$200K	ML	908.61	\$14,177.83	\$16.78	93.33%	44.59%	0.0090%	0.1533%	0.1713%	89.48%	0.1093%	0.1008%	12,967.285
N	\$200K & Over	ML	15,657.63	\$464,318.81	\$33.12	75.50%	15.99%	-0.0062%	0.1422%	0.1298%	109.52%	0.0852%	0.0978%	166,400.898