Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OPCO
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	M	1.84	$159.27	$86.58	98.96%	97.93%	0.0113%	0.0480%	0.0707%	67.94%	0.0451%	0.0386%	166.511
Y	$250 - $1K	M	4.33	$549.23	$126.97	98.97%	97.25%	0.0112%	0.0485%	0.0710%	68.34%	0.0473%	0.0457%	186.397
Y	$1K - $5K	M	19.08	$2,440.10	$127.91	98.38%	91.49%	0.0110%	0.0461%	0.0681%	67.79%	0.0442%	0.0437%	264.329
Y	$5K - $10K	M	56.59	$7,118.41	$125.80	98.23%	83.17%	0.0101%	0.0411%	0.0613%	66.98%	0.0394%	0.0417%	361.936
Y	$10K - $20K	M	110.46	$14,078.31	$127.45	97.11%	76.28%	0.0091%	0.0428%	0.0610%	70.19%	0.0386%	0.0368%	474.873
Y	$20K - $50K	M	228.35	$30,585.94	$133.95	96.15%	70.36%	0.0087%	0.0410%	0.0584%	70.20%	0.0423%	0.0477%	524.370
Y	$50K - $200K	M	618.95	$89,736.40	$144.99	94.21%	61.12%	0.0087%	0.0424%	0.0598%	70.92%	0.0365%	0.0296%	658.937
Y	All Under $200K	M	61.94	$8,369.54	$135.14	96.11%	72.01%	0.0092%	0.0424%	0.0607%	69.86%	0.0395%	0.0382%	514.526
Y	$200K & Over	M	2,814.81	$527,870.01	$187.54	78.73%	42.61%	0.0015%	0.0562%	0.0592%	94.96%	0.0415%	0.0635%	2,691.934
Y	Under $250	ML	1.99	$157.85	$77.16	98.47%	97.71%	0.0054%	0.0395%	0.0503%	78.62%	0.0980%	0.0990%	46.992
Y	$250 - $1K	ML	5.37	$623.80	$115.68	97.07%	89.59%	0.0074%	0.0460%	0.0608%	75.61%	0.0484%	0.0319%	74.357
Y	$1K - $5K	ML	27.31	$2,868.61	$104.82	99.44%	82.76%	0.0067%	0.0388%	0.0522%	74.23%	0.0363%	0.0439%	120.779
Y	$5K - $10K	ML	73.24	$7,554.26	$103.09	98.78%	69.85%	0.0088%	0.0346%	0.0523%	66.18%	0.0311%	0.0150%	86.283
Y	$10K - $20K	ML	124.88	$14,485.46	$115.99	99.07%	77.12%	0.0084%	0.0330%	0.0497%	66.40%	0.0299%	0.0323%	161.961
Y	$20K - $50K	ML	283.68	$32,336.85	$114.16	97.65%	62.62%	0.0061%	0.0411%	0.0532%	77.18%	0.0222%	0.0583%	863.068
Y	$50K - $200K	ML	752.70	$93,136.10	$124.45	95.07%	58.67%	0.0048%	0.0357%	0.0452%	78.86%	0.0320%	-0.0030%	1,673.953
Y	All Under $200K	ML	144.56	$16,898.50	$117.20	96.94%	65.07%	0.0061%	0.0367%	0.0488%	75.06%	0.0296%	0.0208%	989.373
Y	$200K & Over	ML	4,085.34	$556,528.59	$135.81	90.98%	47.64%	0.0043%	0.0750%	0.0836%	89.68%	0.0430%	0.0229%	31,434.749
N	Under $250	M	9.06	$135.48	$14.96	99.77%	84.85%	0.0224%	0.1164%	0.1611%	72.24%	0.1162%	0.1147%	300.259
N	$250 - $1K	M	21.49	$559.58	$26.05	89.19%	74.47%	0.0241%	0.1212%	0.1695%	71.54%	0.1195%	0.1179%	309.641
N	$1K - $5K	M	91.23	$2,467.18	$27.05	99.09%	71.69%	0.0240%	0.1137%	0.1617%	70.28%	0.1096%	0.1029%	355.350
N	$5K - $10K	M	288.14	$7,227.11	$25.08	96.75%	62.94%	0.0194%	0.1140%	0.1528%	74.58%	0.1010%	0.0970%	471.253
N	$10K - $20K	M	530.67	$14,174.99	$26.77	95.96%	56.83%	0.0189%	0.1233%	0.1612%	76.49%	0.1141%	0.1062%	1,167.215
N	$20K - $50K	M	1,036.54	$30,818.86	$29.74	94.80%	51.30%	0.0116%	0.1163%	0.1395%	83.39%	0.0993%	0.0964%	888.280
N	$50K - $200K	M	2,482.83	$89,994.43	$36.55	83.99%	37.87%	0.0026%	0.1028%	0.1081%	95.15%	0.0699%	0.0656%	3,541.079
N	All Under $200K	M	322.49	$9,905.83	$30.82	91.67%	50.83%	0.0106%	0.1114%	0.1327%	83.95%	0.0903%	0.0858%	1,775.176
N	$200K & Over	M	8,261.43	$565,781.51	$70.79	70.95%	29.04%	-0.0184%	0.1183%	0.0814%	145.28%	0.0777%	0.0771%	5,535.503
N	Under $250	ML	102.04	$137.49	$1.36	99.74%	73.12%	0.0293%	0.3066%	0.3651%	83.97%	0.4280%	0.4505%	65.637
N	$250 - $1K	ML	119.46	$664.80	$5.93	99.41%	70.18%	0.0421%	0.2638%	0.3479%	75.81%	0.3036%	0.3021%	58.650

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N	$1K - $5K	ML	228.10	$2,803.14	$12.34	98.90%	61.90%	0.0242%	0.1862%	0.2346%	79.38%	0.1644%	0.2031%	709.769
N	$5K - $10K	ML	469.50	$7,418.19	$15.97	98.65%	60.13%	0.0183%	0.1382%	0.1747%	79.09%	0.1335%	0.1418%	861.210
N	$10K - $20K	ML	981.04	$14,226.34	$14.76	94.67%	49.43%	0.0133%	0.1654%	0.1919%	86.18%	0.1576%	0.1754%	19,327.731
N	$20K - $50K	ML	2,290.13	$31,748.17	$15.16	91.99%	38.31%	0.0091%	0.1666%	0.1848%	90.13%	0.1218%	0.1228%	115,633.680
N	$50K - $200K	ML	6,165.06	$90,194.53	$15.62	90.97%	26.64%	0.0009%	0.1510%	0.1528%	98.80%	0.0965%	0.1104%	61,428.267
N	All Under $200K	ML	1,049.17	$14,887.01	$14.99	93.23%	39.62%	0.0083%	0.1590%	0.1757%	90.51%	0.1214%	0.1334%	58,707.850
N	$200K & Over	ML	36,507.28	$630,163.92	$19.08	61.86%	18.90%	-0.0870%	0.2678%	0.0937%	285.70%	0.0949%	0.1871%	20,180.391