

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: OPMM

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)
N	\$1K - \$5K	M	169.29	\$2,349.39	\$13.88	100.00%	91.56%	0.0146%	0.0463%	0.0754%	61.40%	0.1047%	0.1290%	2,299.570
N	\$5K - \$10K	M	435.00	\$6,338.49	\$14.60	100.00%	100.00%	0.0799%	0.4035%	0.5634%	71.62%	0.4235%	0.4043%	394.741
N	\$10K - \$20K	M	950.00	\$14,701.63	\$15.47	100.00%	52.63%	0.0092%	0.0939%	0.1123%	83.64%	-0.0150%	0.1696%	731.487
N	\$20K - \$50K	M	2,154.55	\$33,100.73	\$15.35	100.00%	69.62%	0.0595%	0.0851%	0.2040%	41.70%	-0.0136%	0.0639%	15,942.557
N	\$50K - \$200K	M	3,500.00	\$66,255.00	\$18.92	100.00%	100.00%	0.0026%	0.1004%	0.1057%	95.00%	0.1004%	-0.2696%	531.000
N	All Under \$200K	M	1,150.48	\$17,945.91	\$15.59	100.00%	74.48%	0.0479%	0.1158%	0.2116%	54.71%	0.0433%	0.0684%	10,839.070
N	\$1K - \$5K	ML	130.50	\$2,229.76	\$17.03	100.00%	56.90%	0.0262%	0.1629%	0.2154%	75.63%	0.3169%	0.4789%	98.190
N	\$5K - \$10K	ML	485.00	\$7,178.12	\$14.81	100.00%	100.00%	0.0135%	0.0406%	0.0675%	60.15%	-0.0275%	-0.2698%	35.343
N	\$10K - \$20K	ML	800.00	\$11,944.00	\$14.92	100.00%	100.00%	0.0028%	0.1451%	0.1508%	96.22%	0.2708%	-0.0141%	182.750
N	All Under \$200K	ML	315.31	\$4,866.19	\$15.42	100.00%	89.02%	0.0130%	0.1145%	0.1406%	81.44%	0.1820%	0.0374%	108.889