Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OPMM
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)
N	$250 - $1K	M	37.50	$526.95	$14.05	100.00%	100.00%	0.0007%	0.0887%	0.0901%	98.42%	0.0887%	0.2974%	28.800
N	$1K - $5K	M	200.00	$2,764.00	$13.82	100.00%	75.00%	0.0212%	0.0300%	0.0724%	41.50%	0.0119%	0.0300%	290.750
N	$5K - $10K	M	500.00	$7,609.40	$15.21	84.00%	68.00%	0.0220%	0.0718%	0.1157%	62.05%	0.0034%	0.0718%	959.400
N	$10K - $20K	M	996.14	$14,859.00	$14.91	100.00%	85.66%	0.0214%	0.0435%	0.0863%	50.46%	0.1397%	0.0719%	337.955
N	$20K - $50K	M	2,100.00	$32,755.00	$15.58	100.00%	76.19%	0.0779%	0.0460%	0.2017%	22.79%	-0.1068%	-0.0152%	654.286
N	$50K - $200K	M	6,695.50	$90,294.79	$13.47	100.00%	100.00%	0.0826%	0.0319%	0.1971%	16.20%	-0.0013%	0.0984%	208.729
N	All Under $200K	M	1,442.68	$20,920.52	$14.49	98.74%	87.71%	0.0615%	0.0420%	0.1649%	25.44%	0.0013%	0.0575%	414.777
N	$250 - $1K	ML	26.20	$379.54	$14.48	100.00%	100.00%	0.0020%	0.0941%	0.0980%	95.98%	0.0309%	0.1479%	46.496
N	$5K - $10K	ML	484.40	$6,359.50	$13.13	100.00%	80.35%	0.0133%	0.1400%	0.1666%	84.05%	0.1880%	0.1569%	39.795
N	$20K - $50K	ML	2,029.50	$28,090.83	$13.84	100.00%	64.67%	0.0234%	0.1021%	0.1489%	68.60%	0.1021%	-0.0762%	336.188
N	$50K - $200K	ML	2,625.00	$50,006.25	$19.05	100.00%	68.57%	0.0151%	0.0224%	0.0525%	42.63%	-2.1829%	-1.2378%	2,587.867
N	All Under $200K	ML	710.54	$10,760.24	$15.14	100.00%	70.39%	0.0178%	0.0821%	0.1178%	69.74%	-0.6962%	-0.4354%	894.252