Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: ONEC
Month: 10/2026

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	ML	1.91	$133.36	$129.52	90.00%	40.00%	-0.0023%	0.0649%	0.0602%	107.69%	0.0579%	0.4926%	432.100
Y	$250 - $1K	ML	7.13	$500.09	$151.02	96.00%	52.00%	0.0156%	0.0082%	0.0395%	20.81%	0.0710%	0.0702%	1,352.240
Y	$1K - $5K	ML	105.82	$3,583.31	$34.14	96.14%	5.06%	-0.0004%	0.0458%	0.0451%	101.60%	-0.0245%	-0.0190%	492.422
Y	$5K - $10K	ML	103.20	$7,561.24	$75.13	87.71%	9.75%	-0.0012%	0.0416%	0.0391%	106.32%	-0.0160%	-0.0223%	221.412
Y	$10K - $20K	ML	107.60	$14,242.76	$139.94	80.23%	20.62%	-0.0008%	0.0508%	0.0491%	103.29%	-0.0160%	-0.0202%	588.058
Y	$20K - $50K	ML	107.77	$30,624.71	$270.34	73.59%	27.65%	-0.0009%	0.0501%	0.0482%	103.77%	-0.0102%	-0.0052%	591.242
Y	$50K - $200K	ML	112.68	$79,059.36	$456.71	62.46%	28.34%	-0.0030%	0.0569%	0.0509%	111.84%	-0.0020%	0.0022%	3,707.401
Y	All Under $200K	ML	106.31	$19,841.63	$181.69	79.82%	19.09%	-0.0015%	0.0508%	0.0479%	106.09%	-0.0102%	-0.0087%	783.438
Y	$200K & Over	ML	321.92	$302,320.98	$371.94	46.93%	27.38%	-0.0197%	0.1065%	0.0671%	158.64%	-0.0310%	-0.0048%	3,616.844
N	Under $250	ML	161.11	$149.54	$1.42	95.44%	30.89%	0.0219%	0.6341%	0.6780%	93.53%	0.4956%	0.6363%	79,272.869
N	$250 - $1K	ML	109.76	$729.69	$6.73	92.71%	7.88%	-0.0078%	0.2733%	0.2576%	106.07%	-0.0463%	0.0381%	27,232.870
N	$1K - $5K	ML	110.45	$2,829.61	$24.88	90.84%	7.99%	-0.0028%	0.1030%	0.0975%	105.68%	-0.0319%	-0.0363%	14,046.535
N	$5K - $10K	ML	118.34	$7,119.52	$59.29	85.53%	13.61%	-0.0020%	0.0787%	0.0748%	105.24%	-0.0157%	-0.0111%	35,466.138
N	$10K - $20K	ML	145.69	$14,447.68	$100.28	85.75%	19.83%	-0.0007%	0.0703%	0.0689%	102.11%	-0.0157%	-0.0248%	26,249.389
N	$20K - $50K	ML	326.87	$30,981.31	$147.78	83.50%	19.10%	-0.0015%	0.0599%	0.0569%	105.32%	-0.0083%	-0.0095%	9,290.201
N	$50K - $200K	ML	1,125.36	$90,552.33	$146.23	84.40%	17.32%	-0.0019%	0.0482%	0.0445%	108.41%	0.0093%	0.0104%	80,082.328
N	All Under $200K	ML	158.60	$9,208.15	$60.72	88.08%	12.38%	-0.0018%	0.0726%	0.0690%	105.18%	-0.0123%	-0.0135%	25,769.748
N	$200K & Over	ML	6,834.42	$381,602.78	$139.06	90.93%	16.56%	-0.0029%	0.0261%	0.0202%	129.05%	0.0001%	-0.0030%	5,705.729