

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: OHIO

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	\$250 - \$1K	M	8.00	\$596.56	\$74.60	100.00%	100.00%	0.0268%	0.0268%	0.0804%	33.33%	-0.1340%	-0.1340%	74.000
Y	\$1K - \$5K	M	7.00	\$3,325.55	\$475.24	100.00%	100.00%	0.0313%	0.0069%	0.0694%	9.96%	-0.1882%	-0.1584%	67.143
Y	\$5K - \$10K	M	6.00	\$5,593.38	\$932.89	100.00%	100.00%	0.0536%	0.0343%	0.1415%	24.24%	0.0375%	0.0086%	38.000
Y	\$10K - \$20K	M	10.00	\$11,737.50	\$1,174.51	100.00%	100.00%	0.0301%	0.0692%	0.1294%	53.47%	0.0692%	0.0070%	44.000
Y	All Under \$200K	M	7.60	\$4,915.71	\$647.18	100.00%	100.00%	0.0357%	0.0434%	0.1147%	37.80%	-0.0126%	-0.0408%	57.895
Y	\$200K & Over	M	585.00	\$304,404.75	\$520.51	100.00%	100.00%	0.0298%	0.0000%	0.0596%	0.00%	-0.0058%	0.1134%	34.000
N	Under \$250	M	7.00	\$88.69	\$12.69	100.00%	100.00%	0.1182%	0.0000%	0.2365%	0.00%	-0.0788%	-0.0788%	37.000
N	\$250 - \$1K	M	10.00	\$981.50	\$98.16	100.00%	100.00%	0.0051%	0.0000%	0.0102%	0.00%	-0.0815%	-0.0408%	68.000
N	\$1K - \$5K	M	334.50	\$1,806.06	\$5.41	100.00%	100.00%	0.1849%	-0.0036%	0.3661%	-0.98%	-0.0108%	0.3661%	44.175
N	\$5K - \$10K	M	27.50	\$7,624.62	\$277.27	100.00%	100.00%	0.0047%	0.0020%	0.0113%	17.31%	0.0424%	-0.0438%	45.291
N	\$10K - \$20K	M	197.50	\$14,251.40	\$72.18	100.00%	100.00%	0.0264%	0.0079%	0.0607%	13.01%	0.0342%	-0.0131%	68.633
N	\$50K - \$200K	M	316.00	\$119,997.84	\$379.76	100.00%	100.00%	0.0039%	0.0000%	0.0079%	0.00%	0.0132%	-0.0132%	44.000
N	All Under \$200K	M	161.33	\$18,714.69	\$116.01	100.00%	100.00%	0.0118%	0.0014%	0.0250%	5.75%	0.0183%	-0.0080%	50.962
N	\$200K & Over	M	21,645.00	\$1,537,471.93	\$71.03	100.00%	100.00%	0.0009%	0.0123%	0.0141%	87.28%	0.0309%	0.0309%	51.516
N	\$10K - \$20K	ML	73.00	\$15,859.25	\$217.57	100.00%	100.00%	0.1471%	0.0000%	0.2942%	0.00%	0.0000%	-0.8779%	66.000
N	\$50K - \$200K	ML	1,979.00	\$100,058.14	\$50.55	100.00%	100.00%	0.0148%	-0.0099%	0.0198%	-50.05%	-0.0099%	-0.0099%	52.018
N	All Under \$200K	ML	1,343.67	\$71,991.84	\$53.58	100.00%	100.00%	0.0246%	-0.0092%	0.0400%	-22.95%	-0.0092%	-0.0737%	52.271
N	\$200K & Over	ML	30,000.00	\$2,784,300.00	\$92.81	100.00%	0.00%	0.0000%	0.0108%	0.0108%	100.00%	0.0108%	0.0108%	40.000