Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OPCO
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	M	1.94	$161.05	$83.22	99.09%	97.79%	0.0132%	0.0495%	0.0760%	65.19%	0.0509%	0.0517%	178.409
Y	$250 - $1K	M	4.44	$547.09	$123.33	98.67%	96.72%	0.0120%	0.0489%	0.0730%	67.05%	0.0502%	0.0491%	199.101
Y	$1K - $5K	M	19.65	$2,426.25	$123.48	98.36%	90.05%	0.0123%	0.0429%	0.0674%	63.66%	0.0420%	0.0408%	301.329
Y	$5K - $10K	M	58.52	$7,142.81	$122.07	97.48%	80.03%	0.0106%	0.0381%	0.0593%	64.33%	0.0358%	0.0338%	435.066
Y	$10K - $20K	M	122.01	$14,073.78	$115.35	96.65%	72.65%	0.0101%	0.0408%	0.0611%	66.78%	0.0380%	0.0365%	580.359
Y	$20K - $50K	M	246.70	$30,983.41	$125.60	95.03%	67.47%	0.0097%	0.0432%	0.0625%	69.09%	0.0375%	0.0402%	606.653
Y	$50K - $200K	M	649.01	$88,128.82	$135.79	94.73%	62.54%	0.0080%	0.0428%	0.0588%	72.73%	0.0384%	0.0403%	652.951
Y	All Under $200K	M	65.20	$8,266.51	$126.78	95.83%	70.64%	0.0095%	0.0423%	0.0613%	69.01%	0.0384%	0.0393%	563.305
Y	$200K & Over	M	2,846.68	$574,635.37	$201.87	80.86%	45.29%	0.0039%	0.0640%	0.0718%	89.20%	0.0373%	0.0504%	517.168
Y	Under $250	ML	2.15	$159.21	$74.08	97.92%	97.22%	0.0094%	0.0333%	0.0520%	63.97%	0.0513%	0.0135%	71.917
Y	$250 - $1K	ML	8.36	$656.30	$78.09	97.40%	94.40%	0.0099%	0.0333%	0.0531%	62.75%	0.0254%	-0.0068%	70.241
Y	$1K - $5K	ML	29.48	$2,740.18	$92.55	98.44%	86.51%	0.0078%	0.0335%	0.0491%	68.26%	0.0383%	0.0409%	82.939
Y	$5K - $10K	ML	71.81	$7,578.23	$105.35	97.35%	75.83%	0.0074%	0.0329%	0.0478%	68.89%	0.0238%	0.0158%	124.223
Y	$10K - $20K	ML	139.89	$14,266.17	$101.49	96.20%	75.71%	0.0075%	0.0365%	0.0514%	71.02%	0.0305%	0.0695%	224.362
Y	$20K - $50K	ML	299.91	$31,561.00	$104.46	94.14%	64.57%	0.0069%	0.0331%	0.0470%	70.44%	0.0356%	0.0319%	291.995
Y	$50K - $200K	ML	725.21	$94,916.40	$130.33	96.64%	55.86%	0.0069%	0.0429%	0.0567%	75.56%	0.0399%	0.0473%	381.322
Y	All Under $200K	ML	135.57	$15,418.55	$113.20	96.12%	65.86%	0.0071%	0.0380%	0.0522%	72.73%	0.0358%	0.0426%	281.591
Y	$200K & Over	ML	5,136.56	$1,172,256.35	$240.42	58.32%	29.53%	-0.0032%	0.0480%	0.0416%	115.38%	0.0244%	0.0059%	21,134.310
N	Under $250	M	14.72	$132.93	$9.03	99.35%	53.30%	0.0253%	0.1576%	0.2083%	75.68%	0.1623%	0.1686%	412.913
N	$250 - $1K	M	26.45	$557.93	$21.10	99.16%	78.75%	0.0281%	0.1272%	0.1834%	69.34%	0.1249%	0.1208%	332.967
N	$1K - $5K	M	109.31	$2,473.48	$22.64	98.53%	70.05%	0.0260%	0.1237%	0.1757%	70.41%	0.1135%	0.1148%	516.660
N	$5K - $10K	M	307.19	$7,171.87	$23.35	98.10%	64.35%	0.0228%	0.1165%	0.1621%	71.84%	0.1091%	0.1085%	634.742
N	$10K - $20K	M	562.39	$14,201.65	$25.25	95.79%	59.39%	0.0198%	0.1209%	0.1606%	75.31%	0.1117%	0.1133%	599.665
N	$20K - $50K	M	1,136.23	$31,440.54	$27.71	94.02%	50.41%	0.0145%	0.1164%	0.1454%	80.08%	0.0991%	0.0925%	2,030.310
N	$50K - $200K	M	2,674.56	$89,019.94	$33.28	88.09%	39.42%	0.0069%	0.1041%	0.1180%	88.23%	0.0832%	0.0800%	4,205.200
N	All Under $200K	M	332.18	$9,305.70	$28.03	93.26%	51.91%	0.0140%	0.1129%	0.1409%	80.12%	0.0970%	0.0941%	2,209.030
N	$200K & Over	M	8,682.51	$570,112.32	$68.53	76.51%	33.11%	-0.0094%	0.1160%	0.0973%	119.23%	0.0652%	0.0578%	5,649.065
N	Under $250	ML	92.45	$134.59	$1.62	99.98%	54.48%	0.0440%	0.2633%	0.3513%	74.94%	0.2645%	0.4307%	66.896
N	$250 - $1K	ML	143.39	$648.90	$4.57	98.96%	64.19%	0.0428%	0.2873%	0.3729%	77.04%	0.2381%	0.2656%	208.408

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N	$1K - $5K	ML	280.60	$2,806.63	$10.11	96.68%	57.30%	0.0279%	0.1621%	0.2178%	74.41%	0.1488%	0.1268%	3,242.747
N	$5K - $10K	ML	633.95	$7,462.95	$11.78	91.41%	54.34%	0.0174%	0.1604%	0.1952%	82.15%	0.1591%	0.1498%	4,566.007
N	$10K - $20K	ML	1,103.23	$14,262.83	$12.95	98.75%	50.93%	0.0189%	0.1537%	0.1914%	80.27%	0.1195%	0.1342%	2,739.159
N	$20K - $50K	ML	2,404.35	$31,481.71	$13.26	90.68%	40.80%	0.0109%	0.1608%	0.1826%	88.05%	0.1177%	0.1073%	7,766.374
N	$50K - $200K	ML	8,520.24	$91,054.20	$11.97	82.45%	22.18%	-0.0079%	0.1925%	0.1768%	108.92%	0.1141%	0.1016%	55,024.478
N	All Under $200K	ML	1,413.26	$16,081.91	$12.11	88.25%	35.61%	0.0046%	0.1758%	0.1850%	95.02%	0.1222%	0.1136%	29,457.700
N	$200K & Over	ML	42,239.46	$720,487.11	$18.00	81.21%	17.08%	-0.0089%	0.1067%	0.0888%	120.13%	0.0443%	0.0426%	11,908.240