Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OPMM
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)
N	Under $250	M	22.00	$200.14	$9.10	100.00%	100.00%	0.0207%	0.0685%	0.1099%	62.36%	0.0685%	-0.2910%	28.000
N	$250 - $1K	M	86.67	$866.80	$10.00	100.00%	61.54%	0.0112%	0.1160%	0.1384%	83.78%	0.5313%	0.9004%	521.615
N	$1K - $5K	M	286.89	$2,727.27	$9.50	100.00%	61.27%	0.0148%	0.0756%	0.1052%	71.82%	0.0939%	0.1484%	308.442
N	$5K - $10K	M	817.14	$7,586.91	$9.29	100.00%	82.52%	0.0693%	0.0764%	0.2149%	35.53%	0.3530%	0.2552%	1,100.810
N	$10K - $20K	M	1,500.00	$14,746.67	$9.83	100.00%	55.56%	0.0016%	0.1550%	0.1582%	98.00%	0.3810%	0.2341%	1,553.667
N	$20K - $50K	M	2,000.00	$21,960.00	$10.99	100.00%	100.00%	0.0018%	0.0874%	0.0910%	96.00%	-0.3678%	-1.0050%	831.850
N	$50K - $200K	M	9,847.75	$110,887.54	$11.27	68.40%	19.89%	-0.0395%	0.2353%	0.1563%	150.52%	0.5632%	0.7395%	667.031
N	All Under $200K	M	1,879.21	$20,358.78	$10.84	77.16%	34.57%	-0.0226%	0.2022%	0.1571%	128.74%	0.4761%	0.5687%	773.623
N	$250 - $1K	ML	27.00	$280.26	$10.39	100.00%	100.00%	0.0010%	0.1906%	0.1925%	99.00%	0.1906%	-0.3869%	39.000
N	$1K - $5K	ML	285.67	$2,847.64	$9.96	100.00%	52.51%	0.0095%	0.0932%	0.1121%	83.13%	0.0723%	0.2075%	612.526
N	$5K - $10K	ML	839.50	$8,358.08	$9.95	100.00%	100.00%	0.0010%	0.1392%	0.1412%	98.58%	0.2589%	0.5412%	140.082
N	$10K - $20K	ML	1,000.00	$12,100.00	$12.10	100.00%	100.00%	0.0215%	0.0396%	0.0827%	47.94%	0.0396%	0.0396%	144.000
N	All Under $200K	ML	442.00	$4,618.23	$10.44	100.00%	81.58%	0.0095%	0.0964%	0.1154%	83.52%	0.1320%	0.2807%	323.557